

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

September 30, 2020

2020



QUARTERLY STATEMENT

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

Life Insurance Company of the Southwest

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by certain 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 3rd day of November 2020

(Signature) My commission expires 01-31-2021

a. Is this an original filing?

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []

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.....	17,260,975,565	0	17,260,975,565	16,378,437,444
2. Stocks:				
2.1 Preferred stocks.....	7,050,000	0	7,050,000	11,700,000
2.2 Common stocks.....	95,493,194	0	95,493,194	93,503,365
3. Mortgage loans on real estate:				
3.1 First liens.....	3,302,986,832	0	3,302,986,832	3,188,146,800
3.2 Other than first liens.....	36,483,626	0	36,483,626	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 (\$.....15,231,616), cash equivalents (\$.....46,100,000) and short-term investments (\$.....156,042).....	61,487,658	0	61,487,658	4,765,940
6. Contract loans (including \$.....0 premium notes).....	475,038,409	0	475,038,409	450,620,695
7. Derivatives.....	1,716,735,749	0	1,716,735,749	1,293,665,284
8. Other invested assets.....	919,520,181	0	919,520,181	868,115,987
9. Receivables for securities.....	1,164	0	1,164	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).....	23,875,772,377	0	23,875,772,377	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.....	183,115,743	0	183,115,743	174,824,557
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	743,050	0	743,050	1,061,225
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	19,064,042	0	19,064,042	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.....	12,042,298	0	12,042,298	2,748,586
16.2 Funds held by or deposited with reinsured companies.....	3,291	0	3,291	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.....	4,925,739	0	4,925,739	0
18.2 Net deferred tax asset.....	149,137,536	64,544,516	84,593,020	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).....	60,336	60,336	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.....	249,217	0	249,217	49,815,538
24. Health care (\$.....0) and other amounts receivable.....	69,233,131	69,233,131	0	0
25. Aggregate write-ins for other than invested assets.....	220,899,283	619,384	220,279,899	220,407,227
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	24,535,809,670	134,457,367	24,401,352,303	22,877,628,104
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	24,535,809,670	134,457,367	24,401,352,303	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.....	220,241,761	0	220,241,761	219,761,078
2502. Items not allocated.....	90,618	52,480	38,139	646,150
2503. Miscellaneous.....	3,531	3,531	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	563,374	563,374	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	220,899,283	619,384	220,279,899	220,407,227

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....17,648,674,652 less \$.....0 included in Line 6.3 (including \$.....205,513,361 Modco Reserve).....	17,648,674,652	16,824,434,416
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	401,639	420,258
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,193,542,081	2,120,425,694
4. Contract claims:		
4.1 Life.....	35,739,154	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).....	133,035	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 \$.....795 accident and health premiums.....	193,359	129,360
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	35,154	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.....	57,280,824	54,304,489
10. Commissions to agents due or accrued - life and annuity contracts \$.....5,314,477, accident and health \$.....0 and deposit-type contract funds \$.....0.....	5,314,477	6,753,399
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	14,237,367	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.....	617,392	8,358,680
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	30,724,253
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	654,229	485,243
17. Amounts withheld or retained by reporting entity as agent or trustee.....	410,051	330,559
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	2,074,064	1,744,910
19. Remittances and items not allocated.....	36,623,402	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.....	197,338,188	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.....	23,014,456	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.....	1,327,306,777	1,226,385,150
24.08 Derivatives.....	1,279,478,234	827,483,917
24.09 Payable for securities.....	69,305,791	513,334
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	12,070,062	11,846,422
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	22,904,454,387	21,362,022,024
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	22,904,454,387	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).....	924,925,803	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).....	1,493,897,916	1,512,606,080
38. Totals of Lines 29, 30 and 37.....	1,496,897,916	1,515,606,080
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	24,401,352,303	22,877,628,104

DETAILS OF WRITE-INS

2501. LIHTC Commitments.....	3,193,680	3,628,013
2502. Uncashed Checks Pending Escheatment.....	7,513,398	7,042,492
2503. Guaranty Fund.....	968,048	984,083
2598. Summary of remaining write-ins for Line 25 from overflow page.....	394,936	191,834
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,070,062	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.....	1,850,840,829	1,937,540,680	2,629,515,102
2. Considerations for supplementary contracts with life contingencies.....	114,774	423,770	339,995
3. Net investment income.....	653,617,273	958,396,814	1,383,713,316
4. Amortization of Interest Maintenance Reserve (IMR).....	4,530,415	4,366,498	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.....	45,571,377	48,581,578	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.....	59,003,629	83,221,230	106,045,607
9. Totals (Lines 1 to 8.3).....	2,613,678,297	3,032,530,570	4,190,181,976
10. Death benefits.....	102,271,964	57,002,930	81,148,273
11. Matured endowments (excluding guaranteed annual pure endowments).....	897,457	1,100,189	1,204,637
12. Annuity benefits.....	75,469,566	69,686,566	95,059,133
13. Disability benefits and benefits under accident and health contracts.....	1,098,046	1,204,480	1,603,904
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	846,865,918	782,066,526	1,101,271,229
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	31,666,655	50,555,802	65,333,010
18. Payments on supplementary contracts with life contingencies.....	213,575	176,142	240,658
19. Increase in aggregate reserves for life and accident and health contracts.....	824,225,371	1,142,261,335	1,507,684,836
20. Totals (Lines 10 to 19).....	1,882,708,551	2,104,053,970	2,853,545,680
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	430,644,418	407,297,710	611,220,676
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses and fraternal expenses.....	152,549,196	180,120,654	242,208,950
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	30,710,984	28,097,324	38,605,397
25. Increase in loading on deferred and uncollected premiums.....	9,716,844	9,393,794	11,321,925
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	55,597,727	32,654,935	63,821,800
28. Totals (Lines 20 to 27).....	2,561,927,721	2,761,618,387	3,820,724,428
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	51,750,577	270,912,183	369,457,549
30. Dividends to policyholders and refunds to members.....	116,814	48,312	56,271
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	51,633,762	270,863,871	369,401,278
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(5,840,818)	24,246,926	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).....	57,474,580	246,616,945	318,391,545
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,995,465 (excluding taxes of \$.....(963,278) transferred to the IMR).....	(21,660,623)	(4,240,713)	(29,151,642)
35. Net income (Line 33 plus Line 34).....	35,813,958	242,376,232	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).....	35,813,958	242,376,232	289,239,903
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(36,143,772)	(15,024,617)	(17,245,940)
39. Change in net unrealized foreign exchange capital gain (loss).....	(104,164)	324,490	449,907
40. Change in net deferred income tax.....	32,741,596	2,488,802	20,302,181
41. Change in nonadmitted assets.....	(24,778,809)	(37,582,846)	(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.....	(12,168,531)	(35,924,040)	(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.....	(14,068,442)	(12,751,364)	(18,235,163)
54. Net change in capital and surplus (Lines 37 through 53).....	(18,708,164)	143,906,657	274,500,938
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,496,897,920	1,385,011,802	1,515,606,084
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	(5,446,380)	190,007	(674,367)
08.302. Change in COLI.....	3,940,237	3,210,385	4,548,499
08.303. Modco Interest.....	60,509,773	79,820,838	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).....	59,003,629	83,221,230	106,045,607
2701. Funds Withheld Expense.....	55,867,113	32,628,398	63,736,034
2702. Miscellaneous Expense.....	(282,532)	227	59,456
2703. Fines and Penalties.....	13,146	26,310	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).....	55,597,727	32,654,935	63,821,800
5301. Ceding Commission.....	(14,068,442)	(12,751,364)	(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).....	(14,068,442)	(12,751,364)	(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.....	1,985,146,090	2,101,864,071	2,847,409,035
2. Net investment income.....	746,370,033	706,860,959	1,077,120,746
3. Miscellaneous income.....	68,306,052	93,437,128	119,485,824
4. Total (Lines 1 through 3).....	2,799,822,176	2,902,162,158	4,044,015,605
5. Benefit and loss related payments.....	1,134,502,643	1,002,188,254	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.....	620,557,738	622,259,157	889,800,157
8. Dividends paid to policyholders.....	50,901	59,530	77,294
9. Federal and foreign income taxes paid (recovered) net of \$.....1,995,465 tax on capital gains (losses).....	30,841,361	20,888,826	6,545,808
10. Total (Lines 5 through 9).....	1,785,952,643	1,645,395,767	2,301,418,069
11. Net cash from operations (Line 4 minus Line 10).....	1,013,869,533	1,256,766,390	1,742,597,535
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,405,598,801	1,224,982,504	1,774,860,868
12.2 Stocks.....	5,650,000	0	0
12.3 Mortgage loans.....	136,217,094	206,289,070	338,478,409
12.4 Real estate.....	0	3,469,387	3,469,387
12.5 Other invested assets.....	40,102,690	53,697,225	68,337,791
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	88,177,611	44,012,737	490,257
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,675,746,196	1,532,450,923	2,185,636,712
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,309,735,368	2,765,836,770	3,658,627,979
13.2 Stocks.....	3,698,738	15,853,770	17,465,787
13.3 Mortgage loans.....	250,639,900	251,946,562	377,729,606
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	141,280,308	167,277,121	236,103,164
13.6 Miscellaneous applications.....	2,656,050,658	116,635,624	171,557,253
13.7 Total investments acquired (Lines 13.1 to 13.6).....	5,361,404,972	3,317,549,847	4,461,483,789
14. Net increase or (decrease) in contract loans and premium notes.....	24,417,714	49,834,648	61,832,937
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(3,710,076,490)	(1,834,933,572)	(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.....	73,116,388	353,436,606	326,742,992
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	2,679,812,288	150,744,847	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).....	2,752,928,676	504,181,453	449,440,187
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	56,721,718	(73,985,729)	(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).....	61,487,660	76,422,504	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.....	1,021,740,005	954,798,989	1,346,059,894
3. Ordinary individual annuities.....	996,382,218	1,152,671,186	1,538,752,807
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	7,636	9,479	11,958
6. Group annuities.....	53,551,377	96,662,266	111,014,582
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	34,123	38,031	47,342
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	2,071,715,360	2,204,179,951	2,995,886,583
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	2,071,715,360	2,204,179,951	2,995,886,583
14. Deposit-type contracts.....	2,187,570	1,692,944	2,486,352
15. Total (Lines 13 and 14).....	2,073,902,930	2,205,872,895	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	\$ 35,813,958	\$ 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	\$ 35,813,958	\$ 289,239,903
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$1,496,897,916	\$ 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	\$1,496,897,916	\$ 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	\$ (6,932,604)
	2. 12 Months or Longer	\$ 0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 85,855,148
	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

- (1) Information on the Nature of the Agreement

NOTES TO FINANCIAL STATEMENTS

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	77,236,800	77,236,800	0
(d) Excess Stock	3,650,100	3,650,100	0
(e) Aggregate Total (a+b+c+d)	\$ 87,886,900	\$ 87,886,900	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	3,977,050,681	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)	\$ 2,741,237,749	\$ 2,627,012,882	\$ 2,063,837,362
2. Current Year to Date General Account Total Collateral Pledged	2,741,237,749	2,627,012,882	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
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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

NONE

NOTES TO FINANCIAL STATEMENTS**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	\$ 5,677,127	\$ 0	\$ 87,886,900	\$ 1,929,167	\$ 95,493,194
Bonds	\$ 0	\$ 5,722,000	\$ 0	\$ 0	\$ 5,722,000
Derivatives	\$ 8,541,260	\$1,708,194,489	\$ 0	\$ 0	\$ 1,716,735,749
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 726,092,538	\$ 726,092,538
Cash, Cash Equivalents, and Short-Term Investments	\$ 15,231,616	\$ 156,042	\$ 0	\$ 46,100,000	\$ 61,487,658
Total	\$ 29,450,003	\$1,714,072,531	\$ 87,886,900	\$ 774,121,705	\$ 2,605,531,139
Liabilities at Fair Value					
Derivatives	\$ 0	\$1,279,478,234	\$ 0	\$ 0	\$ 1,279,478,234
Total	\$ 0	\$1,279,478,234	\$ 0	\$ 0	\$ 1,279,478,234

(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	\$ 87,616,600	\$ 0	\$ 0	\$ 0	\$ 0	\$ 270,300	\$ 0	\$ 0	\$ 0	\$ 87,886,900
Total	\$ 87,616,600	\$ 0	\$ 0	\$ 0	\$ 0	\$ 270,300	\$ 0	\$ 0	\$ 0	\$ 87,886,900
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	\$ 18,937,484,039	\$ 17,260,975,576	\$ 13,599,656	\$ 18,591,342,011	\$ 332,542,372	\$ 0	\$ 0
Preferred Stock	\$ 8,120,916	\$ 7,050,000	\$ 0	\$ 8,120,916	\$ 0	\$ 0	\$ 0
Common Stock	\$ 95,493,195	\$ 95,493,195	\$ 5,677,127	\$ 0	\$ 87,886,900	\$ 1,929,167	\$ 0
Mortgage Loans	\$3,381,647,257	\$3,339,470,463	\$ 0	\$ 0	\$3,381,647,257	\$ 0	\$ 0
Cash, Cash Equivalents & Short Term Investments	\$ 61,487,658	\$ 61,487,658	\$ 15,231,616	\$ 156,042	\$ 0	\$ 46,100,000	\$ 0
Derivative Asset	\$1,716,735,749	\$1,716,735,749	\$ 8,541,260	\$1,708,194,489	\$ 0	\$ 0	\$ 0
Surplus Notes	\$ 128,998,469	\$ 96,431,396	\$ 0	\$ 128,998,469	\$ 0	\$ 0	\$ 0
Other Invested Assets	\$ 823,088,786	\$ 823,088,786	\$ 0	\$ 0	\$ 0	\$ 726,092,538	\$ 96,996,248
Derivative Liability	\$1,279,478,234	\$1,279,478,234	\$ 0	\$1,279,478,234	\$ 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	\$ 96,996,248	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 September 30, 2020	Unfunded Commitments as of September 30, 2020	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	1,929,167	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	46,100,000	-	Not Applicable	Not Applicable
Other Invested Assets	726,092,538	497,311,714	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

No significant changes

Note 35 – Separate Accounts

NOTES TO FINANCIAL STATEMENTS

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: \$ 0

INVESTMENT

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes No
- 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.	5493008017ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners LP		SEC	NO

- 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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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.....	\$	3,339,470,458
1.14	Total mortgages in good standing.....	\$	3,339,470,458
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)	\$	3,339,470,458
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$	0
1.62	Residential mortgages.....	\$	0
1.63	Commercial mortgages.....	\$	0
1.64	Total mortgages foreclosed and transferred to real estate.....	\$	0
2.	Operating Percentages:		
2.1	A&H loss percent.....		0.0
2.2	A&H cost containment percent.....		0.0
2.3	A&H expense percent excluding cost containment expenses.....		0.0
3.1	Do you act as a custodian for health savings accounts?.....		Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$	0
3.3	Do you act as an administrator for health savings accounts?.....		Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$	0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....		Yes [X] No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....		Yes [] No []

Fraternal Benefit Societies Only:

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

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

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates									
80659.....	38-0397420.....	.....01/01/2020	The Canada Life Assurance Company.....	MI.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....12/31/2018
82627.....	06-0839705.....	.....01/01/2019	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
93572.....	43-1235868.....	.....03/23/2020	RGA Reinsurance Co.....	MO.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
82627.....	06-0839705.....	.....03/23/2020	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
66346.....	58-0828824.....	.....03/23/2020	Munich American Reassurance Co.....	GA.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
80659.....	38-0397420.....	.....03/23/2020	The Canada Life Assurance Company.....	MI.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....12/31/2018
87017.....	62-1003368.....	.....03/23/2020	SCOR Global Life Reinsurance Company of Delaware.....	DE.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2020
3/9/2156.....	43-1235868.....	.....07/01/2020	RGA Reinsurance Co.....	MO.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
82627.....	06-0839705.....	.....07/01/2020	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
66346.....	58-0828824.....	.....07/01/2020	Munich American Reassurance Co.....	GA.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
80659.....	38-0397420.....	.....07/01/2020	The Canada Life Assurance Company.....	MI.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....12/31/2018
74900.....	63-0483783.....	.....07/01/2020	PartnerRe Life Reinsurance Company of America.....	CT.....	YRT/I.....	XXXLO.....	Authorized.....	3.....	.....01/01/2019

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	5,612,298	11,054,637	131	0	16,667,066	80,000
2. Alaska	AK	L	1,138,683	219,538	192	0	1,358,414	0
3. Arizona	AZ	L	20,742,500	13,613,818	209	0	34,356,526	17,419
4. Arkansas	AR	L	4,842,113	3,154,263	99	0	7,996,474	0
5. California	CA	L	352,643,501	277,466,855	387	0	630,110,743	26,946
6. Colorado	CO	L	18,526,940	10,787,854	735	0	29,315,528	26,763
7. Connecticut	CT	L	6,934,542	2,811,635	0	0	9,746,177	0
8. Delaware	DE	L	4,049,857	2,977,665	0	0	7,027,522	0
9. District of Columbia	DC	L	2,706,458	2,099,965	0	0	4,806,423	0
10. Florida	FL	L	83,056,913	103,255,809	158	0	186,312,880	137,902
11. Georgia	GA	L	27,181,731	37,863,393	39	0	65,045,163	12,800
12. Hawaii	HI	L	14,422,635	9,613,049	0	0	24,035,684	0
13. Idaho	ID	L	1,701,465	1,372,055	39	0	3,073,559	0
14. Illinois	IL	L	23,287,647	14,105,552	52	0	37,393,250	27,023
15. Indiana	IN	L	3,466,087	6,439,859	30	0	9,905,976	0
16. Iowa	IA	L	2,588,132	1,297,953	0	0	3,886,086	0
17. Kansas	KS	L	2,307,021	1,747,361	206	0	4,054,588	0
18. Kentucky	KY	L	6,859,005	473,082	40	0	7,332,128	0
19. Louisiana	LA	L	6,104,479	10,827,979	6,361	0	16,938,819	0
20. Maine	ME	L	840,273	3,407,213	0	0	4,247,486	0
21. Maryland	MD	L	33,476,200	17,595,711	0	0	51,071,911	0
22. Massachusetts	MA	L	10,391,911	5,502,697	0	0	15,894,608	0
23. Michigan	MI	L	13,554,714	60,638,362	39	0	74,193,114	39,820
24. Minnesota	MN	L	13,704,410	447,165	26	0	14,151,601	0
25. Mississippi	MS	L	3,536,014	1,708,197	475	0	5,244,686	0
26. Missouri	MO	L	8,146,657	4,126,364	108	0	12,273,130	0
27. Montana	MT	L	2,943,514	44,578	244	0	2,988,336	0
28. Nebraska	NE	L	4,853,906	1,222,937	182	0	6,077,025	0
29. Nevada	NV	L	26,685,577	25,264,992	52	0	51,950,621	0
30. New Hampshire	NH	L	2,504,855	1,464,681	0	0	3,969,536	0
31. New Jersey	NJ	L	26,061,853	19,236,199	0	0	45,298,052	32,898
32. New Mexico	NM	L	3,542,567	2,749,408	797	0	6,292,772	0
33. New York	NY	N	10,504,286	2,319,545	0	0	12,823,831	0
34. North Carolina	NC	L	29,561,549	52,935,670	39	0	82,497,258	90,366
35. North Dakota	ND	L	592,926	240,286	185	0	833,397	0
36. Ohio	OH	L	14,261,722	20,318,798	0	0	34,580,520	312,786
37. Oklahoma	OK	L	5,401,642	8,817,902	3,003	0	14,222,547	0
38. Oregon	OR	L	5,379,581	1,142,705	0	0	6,522,286	0
39. Pennsylvania	PA	L	15,540,597	12,630,120	0	0	28,170,717	40,917
40. Rhode Island	RI	L	1,873,824	1,498,272	0	0	3,372,096	0
41. South Carolina	SC	L	5,490,749	14,144,382	66	0	19,635,196	0
42. South Dakota	SD	L	230,108	104,569	0	0	334,678	0
43. Tennessee	TN	L	7,379,370	8,864,372	0	0	16,243,742	0
44. Texas	TX	L	111,838,633	220,656,749	19,538	0	332,514,920	1,133,960
45. Utah	UT	L	11,860,514	14,758,722	236	0	26,619,472	0
46. Vermont	VT	L	1,093,222	7,666,925	0	0	8,760,147	200,000
47. Virginia	VA	L	27,698,759	17,823,058	104	0	45,521,920	7,970
48. Washington	WA	L	14,014,688	4,506,951	39	0	18,521,679	0
49. West Virginia	WV	L	765,875	4,755,943	0	0	5,521,819	0
50. Wisconsin	WI	L	12,920,274	1,896,395	0	0	14,816,669	0
51. Wyoming	WY	L	914,883	229,199	312	0	1,144,394	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	42,184	9,753	0	0	51,937	0
55. US Virgin Islands	VI	N	1,758	0	0	0	1,758	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	5,218,336	22,450	0	0	5,240,786	0
59. Subtotal		XXX	1,020,999,936	1,049,933,596	34,123	0	2,070,967,654	2,187,570
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	29,801	0	0	0	29,801	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	717,904	0	0	0	717,904	0
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	1,021,747,641	1,049,933,596	34,123	0	2,071,715,360	2,187,570
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97. Totals (All Business)		XXX	1,021,747,641	1,049,933,596	34,123	0	2,071,715,360	2,187,570
98. Less Reinsurance Ceded		XXX	164,156,069	72,172,720	0	0	236,328,790	0
99. Totals (All Business) less Reinsurance Ceded		XXX	857,591,571	977,760,875	34,123	0	1,835,386,570	2,187,570

DETAILS OF WRITE-INS

58001. Other Alien	XXX	5,218,336	22,450	0	0	5,240,786	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	5,218,336	22,450	0	0	5,240,786	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

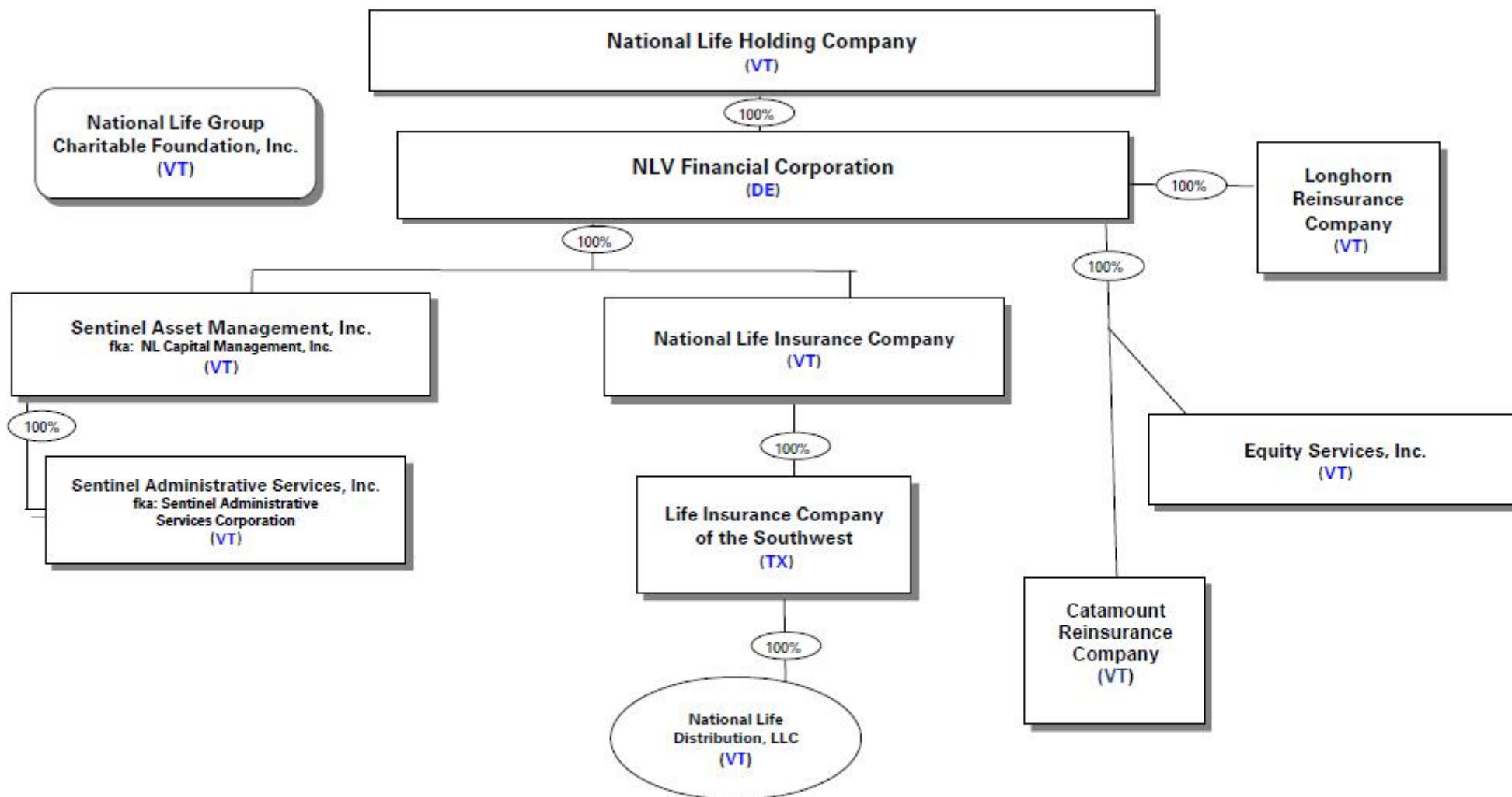
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

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.	N/A

Explanations:

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

Bar Code:



Statement as of September 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.....	83,848	83,848	0	0
2505. Prepaid Expenses.....	479,526	479,526	0	0
2597. Summary of remaining write-ins for Line 25.....	563,374	563,374	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	394,936	191,834
2597. Summary of remaining write-ins for Line 25.....	394,936	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.....	215,336,610	355,033,532
2.2 Additional investment made after acquisition.....	35,303,290	22,696,074
3. Capitalized deferred interest and other.....	148,364	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.....	136,217,094	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).....	3,339,470,449	3,224,899,279
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	3,339,470,449	3,224,899,279
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	3,339,470,449	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.....	14,468,905	50,228,181
2.2 Additional investment made after acquisition.....	126,811,403	185,874,983
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	54,583	103,032
5. Unrealized valuation increase (decrease).....	(30,520,246)	(18,570,317)
6. Total gain (loss) on disposals.....	(776,644)	(86,831)
7. Deduct amounts received on disposals.....	40,102,690	68,337,791
8. Deduct amortization of premium and depreciation.....	18,455,450	25,744,954
9. Total foreign exchange change in book/adjusted carrying value.....	(75,668)	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).....	919,520,180	868,115,986
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	919,520,180	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.....	2,318,487,435	3,676,093,766
3. Accrual of discount.....	10,441,463	11,018,390
4. Unrealized valuation increase (decrease).....	(5,623,526)	1,324,377
5. Total gain (loss) on disposals.....	5,042,146	11,870,463
6. Deduct consideration for bonds and stocks disposed of.....	1,420,484,608	1,791,240,207
7. Deduct amortization of premium.....	21,117,448	23,840,832
8. Total foreign exchange change in book/adjusted carrying value.....	(28,496)	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.....	9,228,819	16,379,339
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	17,363,518,759	16,483,640,800
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	17,363,518,759	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).....	9,058,069,658	411,811,300	252,140,909	(4,610,930)	9,442,007,906	9,058,069,658	9,213,129,119	9,516,428,013
2. NAIC 2 (a).....	6,741,440,285	604,290,171	100,518,302	(42,026,050)	6,426,369,944	6,741,440,285	7,203,186,104	6,251,610,859
3. NAIC 3 (a).....	609,443,817	37,745,616	54,788,943	59,178,328	489,181,256	609,443,817	651,578,818	437,077,529
4. NAIC 4 (a).....	164,199,306	1,699,075	7,388,763	(7,391,679)	124,596,225	164,199,306	151,117,939	129,095,530
5. NAIC 5 (a).....	26,084,361	347,178	403,609	8,765,686	32,367,953	26,084,361	34,793,616	36,693,628
6. NAIC 6 (a).....	11,867,894	0	4,117,714	(424,168)	12,725,386	11,867,894	7,326,012	12,584,627
7. Total Bonds.....	16,611,105,321	1,055,893,340	419,358,240	13,491,187	16,527,248,670	16,611,105,321	17,261,131,608	16,383,490,186
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	1,000,000	0	0	1,000,000	11,700,000
9. NAIC 2.....	7,050,000	0	0	(1,000,000)	7,050,000	7,050,000	6,050,000	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	7,050,000	0	0	0	7,050,000	7,050,000	7,050,000	11,700,000
15. Total Bonds and Preferred Stock.....	16,618,155,321	1,055,893,340	419,358,240	13,491,187	16,534,298,670	16,618,155,321	17,268,181,608	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 \$.....156,042; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....156,042	.....XXX.....	.....156,051	.....10,354	.....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.....	.....156,624	.....8,423,803
3. Accrual of discount.....	.....0	.....46,915
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....7,454
6. Deduct consideration received on disposals.....	.....5,053,339	.....11,425,406
7. Deduct amortization of premium.....	.....9	.....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).....	.....156,042	.....5,052,766
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....156,042	.....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.....	261,180,006
3. Unrealized valuation increase/(decrease).....	(71,798,108)
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	61,491,955
6. Considerations received/(paid) on terminations.....	275,693,616
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).....	428,716,239
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	<u>428,716,239</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).....	(4,104,089)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	24,310
3.12 Section 1, Column 15, prior year.....	506,265
	<u>(481,955)</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>
	(481,955)
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.....	24,310
3.24 Section 1, Column 19, prior year.....	506,265
3.25 SSAP No. 108 adjustments.....	0
	<u>(481,955)</u>
	(481,955)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1 Cumulative variation margin on terminated contracts during the year.....	<u>(7,715,540)</u>
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(7,715,540)
4.23 SSAP No. 108 adjustments.....	0
	<u>(7,715,540)</u>
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	8,541,286
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>8,541,286</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.....	428,716,255	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	8,541,260	
3. Total (Line 1 plus Line 2).....		437,257,515
4. Part D, Section 1, Column 5.....	1,716,735,753	
5. Part D, Section 1, Column 6.....	(1,279,478,238)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	387,939,060	
8. Part B, Section 1, Column 13.....	8,541,260	
9. Total (Line 7 plus Line 8).....		396,480,320
10. Part D, Section 1, Column 8.....	1,675,958,560	
11. Part D, Section 1, Column 9.....	(1,279,478,240)	
12. Total (Line 9 minus Line 10 minus Line 11).....		(0)

Potential Exposure Check

13. Part A, Section 1, Column 21.....	2,471,179	
14. Part B, Section 1, Column 20.....	204,000	
15. Part D, Section 1, Column 11.....	2,675,179	
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.....	1,195,200,000	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.....	1,149,100,000	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).....	46,100,000	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	46,100,000	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	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
0290010.....	LONG ISLAND CITY.....	NY.....		09/29/2020.....	4.000.....	5,000,000.....	.0.....	8,668,731.....
210822C.....	FORT WORTH.....	TX.....		03/28/2019.....	5.000.....	0.....	1,810,746.....	27,200,000.....
210823C.....	FORT WORTH.....	TX.....		03/28/2019.....	5.000.....	0.....	6,891,004.....	67,300,000.....
210826C.....	JACKSONVILLE.....	FL.....		08/23/2019.....	5.000.....	0.....	1,118,000.....	25,350,000.....
210851C.....	OLIVE BRANCH.....	MS.....		07/29/2020.....	5.000.....	127,645.....	493,620.....	29,450,000.....
210852C.....	DENTON.....	TX.....		03/05/2020.....	5.000.....	0.....	5,132,291.....	37,200,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	5,127,645.....	15,445,661.....	195,168,731.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	5,127,645.....	15,445,661.....	195,168,731.....
3399999. Total Mortgages.....				XXX.....	XXX.....	5,127,645.....	15,445,661.....	195,168,731.....

SCHEDULE B - PART 3

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

QE02

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
Mortgages Closed by Repayment																	
0210411.....	ABERDEEN.....	MD.....		09/28/2005.....	07/13/2020.....	2,797,332.....	0.....	0.....	0.....	0.....	0.....	0.....	2,713,161.....	2,713,161.....	0.....	0.....	0.....
0210542.....	HOUSTON.....	TX.....		11/05/2010.....	08/31/2020.....	11,712,999.....	0.....	0.....	0.....	0.....	0.....	0.....	11,527,791.....	11,527,791.....	0.....	0.....	0.....
0210557.....	WOODLAWN.....	MD.....		03/30/2011.....	09/01/2020.....	5,509,480.....	0.....	0.....	0.....	0.....	0.....	0.....	5,371,106.....	5,371,106.....	0.....	0.....	0.....
0210573.....	LEXINGTON.....	KY.....		10/31/2011.....	08/07/2020.....	6,435,797.....	0.....	0.....	0.....	0.....	0.....	0.....	6,342,539.....	6,342,539.....	0.....	0.....	0.....
0199999. Total - Mortgages Closed by Repayment.....							26,455,608.....	0.....	0.....	0.....	0.....	0.....	25,954,597.....	25,954,597.....	0.....	0.....	0.....
Mortgages With Partial Repayments																	
0210324.....	INWOOD.....	WV.....		02/13/2003.....		1,482,700.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	33,058.....	0.....	0.....	0.....
0210326.....	NORFOLK.....	VA.....		12/18/2001.....		492,964.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	57,252.....	0.....	0.....	0.....
0210421.....	CENTERVILLE.....	OH.....		02/28/2006.....		709,097.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	141,793.....	0.....	0.....	0.....
0210430.....	OAK PARK.....	IL.....		12/08/2005.....		4,584,352.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	108,208.....	0.....	0.....	0.....
0210469.....	GASTONIA.....	NC.....		12/11/2006.....		1,393,343.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	11,901.....	0.....	0.....	0.....
0210471.....	LOVELAND.....	CO.....		12/20/2006.....		4,149,758.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	57,154.....	0.....	0.....	0.....
0210487.....	MASON.....	OH.....		09/28/2007.....		2,728,328.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,883.....	0.....	0.....	0.....
0210499.....	BLOOMFIELD HILLS.....	MI.....		10/03/2007.....		7,410,284.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	46,410.....	0.....	0.....	0.....
0210542.....	HOUSTON.....	TX.....		11/05/2010.....		11,712,999.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	47,026.....	0.....	0.....	0.....
0210544.....	SPOKANE.....	WA.....		09/14/2010.....		4,014,966.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	148,346.....	0.....	0.....	0.....
0210547.....	HUNTINGTON BEACH.....	CA.....		10/19/2010.....		3,852,881.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	23,969.....	0.....	0.....	0.....
0210550.....	KATY.....	TX.....		04/06/2011.....		11,499,434.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	112,558.....	0.....	0.....	0.....
0210551.....	W CONSHOHOCKEN.....	PA.....		02/07/2011.....		9,291,142.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	62,279.....	0.....	0.....	0.....
0210552.....	KNOXVILLE.....	TN.....		12/30/2010.....		6,582,221.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	65,244.....	0.....	0.....	0.....
0210556.....	BUFFALO GROVE.....	IL.....		07/07/2011.....		4,834,802.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	45,228.....	0.....	0.....	0.....
0210557.....	WOODLAWN.....	MD.....		03/30/2011.....		5,509,480.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,091.....	0.....	0.....	0.....
0210561.....	LOUISVILLE.....	KY.....		06/15/2011.....		10,027,501.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	94,727.....	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
0210567	OWINGS MILLS	MD		09/23/2011		13,683,864	0	0	0	0	0	0	129,551	0	0	0
0210568	LEXINGTON	KY		10/06/2011		7,940,209	0	0	0	0	0	0	78,681	0	0	0
0210570	TULSA	OK		09/01/2011		6,825,068	0	0	0	0	0	0	44,810	0	0	0
0210572	HANOVER	MD		11/01/2011		8,591,814	0	0	0	0	0	0	82,280	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,435,797	0	0	0	0	0	0	13,496	0	0	0
0210577	LOVELAND	CO		12/08/2011		4,996,917	0	0	0	0	0	0	31,607	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,472,552	0	0	0	0	0	0	87,021	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,027,699	0	0	0	0	0	0	65,815	0	0	0
0210589	BOULDER	CO		04/11/2012		14,120,651	0	0	0	0	0	0	83,616	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,229,143	0	0	0	0	0	0	80,535	0	0	0
0210592	PLANO	TX		04/12/2012		11,670,242	0	0	0	0	0	0	74,282	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,205,022	0	0	0	0	0	0	66,274	0	0	0
0210605	MILFORD	MI		05/31/2012		4,204,037	0	0	0	0	0	0	119,286	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		11,242,822	0	0	0	0	0	0	73,014	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,068,306	0	0	0	0	0	0	38,655	0	0	0
0210608	DALLAS	TX		08/02/2012		12,012,461	0	0	0	0	0	0	80,962	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,027,972	0	0	0	0	0	0	86,771	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,968,605	0	0	0	0	0	0	88,393	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,190,638	0	0	0	0	0	0	37,232	0	0	0
0210613	TULSA	OK		10/04/2012		13,896,140	0	0	0	0	0	0	94,942	0	0	0
0210614	NASHVILLE	TN		12/11/2012		10,782,950	0	0	0	0	0	0	103,012	0	0	0
0210617	NASHVILLE	TN		12/26/2012		11,924,082	0	0	0	0	0	0	110,967	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,384,965	0	0	0	0	0	0	68,899	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,469,882	0	0	0	0	0	0	109,564	0	0	0
0210624	SANDY	UT		06/03/2013		6,224,506	0	0	0	0	0	0	57,427	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,063,068	0	0	0	0	0	0	83,487	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		5,693,127	0	0	0	0	0	0	146,138	0	0	0
0210630	VERONA	WI		06/19/2013		9,151,195	0	0	0	0	0	0	60,807	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		17,603,280	0	0	0	0	0	0	117,044	0	0	0
0210632	FULTON	MD		07/25/2013		5,104,152	0	0	0	0	0	0	46,032	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,714,495	0	0	0	0	0	0	57,943	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,855,849	0	0	0	0	0	0	52,122	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,694,078	0	0	0	0	0	0	69,661	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,723,740	0	0	0	0	0	0	59,830	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,149,014	0	0	0	0	0	0	77,850	0	0	0
0210652	MEDFORD	MA		02/04/2014		21,783,484	0	0	0	0	0	0	134,494	0	0	0
0210653	OMAHA	NE		01/29/2014		7,871,121	0	0	0	0	0	0	66,582	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,307,358	0	0	0	0	0	0	80,170	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,530,264	0	0	0	0	0	0	89,682	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,854,386	0	0	0	0	0	0	46,721	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,768,874	0	0	0	0	0	0	12,057	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
0210661	HINSDALE	IL		06/26/2014		6,766,714	0	0	0	0	0	0	39,125	0	0	0
0210662	FULTON	MD		06/27/2014		4,355,482	0	0	0	0	0	0	34,744	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,776,043	0	0	0	0	0	0	39,125	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,085,616	0	0	0	0	0	0	63,126	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,949,690	0	0	0	0	0	0	39,005	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,173,662	0	0	0	0	0	0	86,525	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,138,526	0	0	0	0	0	0	47,123	0	0	0
0210669	MEQUON	WI		09/30/2014		3,277,662	0	0	0	0	0	0	26,339	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,151,706	0	0	0	0	0	0	33,362	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,758,386	0	0	0	0	0	0	30,202	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,025,713	0	0	0	0	0	0	106,176	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,331,057	0	0	0	0	0	0	54,962	0	0	0
0210677	WAYZATA	MN		12/03/2014		16,002,647	0	0	0	0	0	0	134,120	0	0	0
0210678	VISTA	CA		12/10/2014		9,787,569	0	0	0	0	0	0	55,759	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,196,427	0	0	0	0	0	0	87,110	0	0	0
0210680	OWASSO	OK		12/15/2014		18,173,007	0	0	0	0	0	0	105,437	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,022,780	0	0	0	0	0	0	85,583	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,094,462	0	0	0	0	0	0	66,269	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,966,532	0	0	0	0	0	0	93,686	0	0	0
0210684	FULTON	MD		05/13/2015		5,029,151	0	0	0	0	0	0	41,514	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		15,654,396	0	0	0	0	0	0	127,122	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,081,348	0	0	0	0	0	0	57,361	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,695,532	0	0	0	0	0	0	50,785	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,317,277	0	0	0	0	0	0	43,040	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		21,984,770	0	0	0	0	0	0	130,897	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,639,236	0	0	0	0	0	0	74,386	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		14,244,819	0	0	0	0	0	0	172,971	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		22,877,673	0	0	0	0	0	0	122,443	0	0	0
0210694	LINCOLN	NE		08/25/2015		13,789,673	0	0	0	0	0	0	111,611	0	0	0
0210695	BOULDER	CO		08/31/2015		31,007,176	0	0	0	0	0	0	167,404	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		32,893,978	0	0	0	0	0	0	178,969	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		17,651,897	0	0	0	0	0	0	97,211	0	0	0
0210698	MURRAY	UT		10/02/2015		21,241,473	0	0	0	0	0	0	109,034	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,886,825	0	0	0	0	0	0	59,119	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,249,510	0	0	0	0	0	0	33,722	0	0	0
0210701	DES PERES	MO		10/21/2015		15,623,938	0	0	0	0	0	0	80,395	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,726,189	0	0	0	0	0	0	52,971	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		14,877,975	0	0	0	0	0	0	111,498	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		17,723,561	0	0	0	0	0	0	133,493	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,123,542	0	0	0	0	0	0	70,767	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		26,601,836	0	0	0	0	0	0	134,368	0	0	0
0210720	MADISON	WI		06/20/2016		9,347,497	0	0	0	0	0	0	52,127	0	0	0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)					
0210724	KANSAS CITY	MO		06/30/2016		10,050,875	0	0	0	0	0	0	76,015	0	0	0
0210725	URBANDALE	IA		09/01/2016		26,786,210	0	0	0	0	0	0	164,783	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,815,274	0	0	0	0	0	0	97,784	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		13,713,853	0	0	0	0	0	0	107,066	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		30,715,789	0	0	0	0	0	0	198,955	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,365,579	0	0	0	0	0	0	49,048	0	0	0
0210737	FORT MILL	SC		10/25/2016		28,915,784	0	0	0	0	0	0	160,959	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,137,965	0	0	0	0	0	0	82,132	0	0	0
0210747	BOSTON	MA		01/17/2017		12,805,163	0	0	0	0	0	0	60,843	0	0	0
0210748	CONCORD	NH		05/01/2017		6,557,869	0	0	0	0	0	0	46,196	0	0	0
0210749	CONCORD	NH		05/01/2017		13,771,542	0	0	0	0	0	0	97,010	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,168,764	0	0	0	0	0	0	47,018	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,212,720	0	0	0	0	0	0	85,822	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,098,520	0	0	0	0	0	0	107,286	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,062,647	0	0	0	0	0	0	82,057	0	0	0
0210760	REDMOND	WA		11/08/2017		17,293,472	0	0	0	0	0	0	116,467	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		27,918,557	0	0	0	0	0	0	130,837	0	0	0
0210762	OXFORD	OH		11/01/2017		18,253,085	0	0	0	0	0	0	127,469	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		20,361,376	0	0	0	0	0	0	308,382	0	0	0
0210766	DENVER	CO		12/18/2017		11,877,094	0	0	0	0	0	0	58,748	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		17,313,624	0	0	0	0	0	0	165,167	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,230,633	0	0	0	0	0	0	42,994	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		13,067,490	0	0	0	0	0	0	65,452	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		19,256,886	0	0	0	0	0	0	124,457	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		21,354,496	0	0	0	0	0	0	141,248	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,576,588	0	0	0	0	0	0	74,694	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,665,328	0	0	0	0	0	0	62,249	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,517,929	0	0	0	0	0	0	89,594	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,858,246	0	0	0	0	0	0	48,017	0	0	0
0210797	OMAHA	NE		06/15/2018		13,549,580	0	0	0	0	0	0	84,255	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,678,554	0	0	0	0	0	0	63,968	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		25,328,692	0	0	0	0	0	0	106,642	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		31,525,942	0	0	0	0	0	0	193,393	0	0	0
0210803	DALLAS	TX		12/30/2008		3,732,118	0	0	0	0	0	0	21,169	0	0	0
0210804	DALLAS	TX		12/30/2008		9,330,302	0	0	0	0	0	0	52,922	0	0	0
0210809	POMONA	CA		11/07/2018		7,190,310	0	0	0	0	0	0	29,930	0	0	0
0210813	LENEXA	KS		01/28/2019		14,046,285	0	0	0	0	0	0	79,963	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,511,114	0	0	0	0	0	0	34,857	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,809,339	0	0	0	0	0	0	84,834	0	0	0
0210828	GARNER	NC		06/07/2019		8,821,868	0	0	0	0	0	0	40,441	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		22,957,547	0	0	0	0	0	0	131,110	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		19,876,805	0	0	0	0	0	0	95,101	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
0210837	HALTOM CITY	TX		01/10/2020		0	0	0	0	0	0	0	102,274	0	0	0	
0210844	SAN ANTONIO	TX		02/20/2020		0	0	0	0	0	0	0	154,807	0	0	0	
0210847	FARMINGTON	UT		04/14/2020		0	0	0	0	0	0	0	93,862	0	0	0	
0210848	PLANO	TX		04/22/2020		0	0	0	0	0	0	0	38,655	0	0	0	
0210853	GLEN BURNIE	MD		05/04/2020		0	0	0	0	0	0	0	63,499	0	0	0	
0210854	LINCOLN	NE		05/11/2020		0	0	0	0	0	0	0	79,449	0	0	0	
210578A	KENNESAW	GA		10/31/2011		15,264,156	0	0	0	0	0	0	90,160	0	0	0	
210578B	KENNESAW	GA		11/20/2017		3,835,501	0	0	0	0	0	0	22,362	0	0	0	
210622A	LA JOLLA	CA		02/15/2013		16,661,293	0	0	0	0	0	0	80,414	0	0	0	
210622B	LA JOLLA	CA		06/05/2018		4,906,484	0	0	0	0	0	0	16,917	0	0	0	
210634A	E LONGMEADOW	MA		06/27/2013		16,668,261	0	0	0	0	0	0	99,439	0	0	0	
210634B	E LONGMEADOW	MA		08/16/2017		2,872,277	0	0	0	0	0	0	15,567	0	0	0	
210673A	ST LOUIS	MO		10/09/2014		21,700,587	0	0	0	0	0	0	128,504	0	0	0	
210673B	ST LOUIS	MO		05/15/2019		4,969,756	0	0	0	0	0	0	15,935	0	0	0	
210753A	EDINA	MN		09/01/2017		13,166,572	0	0	0	0	0	0	134,309	0	0	0	
210753B	EDINA	MN		04/09/2019		3,958,663	0	0	0	0	0	0	16,210	0	0	0	
210802A	TULSA	OK		09/12/2018		25,080,577	0	0	0	0	0	0	107,311	0	0	0	
210802B	TULSA	OK		09/12/2018		3,119,806	0	0	0	0	0	0	8,228	0	0	0	
210810A	PHOENIXVILLE	PA		11/29/2018		24,220,000	0	0	0	0	0	0	100,665	0	0	0	
210810B	PHOENIXVILLE	PA		11/29/2018		5,780,000	0	0	0	0	0	0	16,417	0	0	0	
210812A	OVERLAND PARK	KS		12/10/2018		21,554,078	0	0	0	0	0	0	127,671	0	0	0	
210812B	OVERLAND PARK	KS		12/10/2018		7,883,325	0	0	0	0	0	0	34,346	0	0	0	
210817A	SANDY SPRINGS	GA		02/07/2019		12,771,008	0	0	0	0	0	0	72,208	0	0	0	
210817B	SANDY SPRINGS	GA		02/07/2019		3,952,856	0	0	0	0	0	0	15,337	0	0	0	
210822C	FORT WORTH	TX		03/28/2019		3,237,836	0	0	0	0	0	0	(93,061)	0	0	0	
210823C	FORT WORTH	TX		03/28/2019		4,923,813	0	0	0	0	0	0	(226,526)	0	0	0	
210826C	JACKSONVILLE	FL		08/23/2019		1,808,153	0	0	0	0	0	0	(81,321)	0	0	0	
210851C	OLIVE BRANCH	MS		07/29/2020		0	0	0	0	148,364	148,364	0	(98,909)	0	0	0	
210852C	DENTON	TX		03/05/2020		0	0	0	0	0	0	0	(191,797)	0	0	0	
0299999	Total - Mortgages With Partial Repayments						1,894,459,850	0	0	0	148,364	148,364	0	12,655,091	0	0	0
0599999	Total Mortgages						1,920,915,458	0	0	0	148,364	148,364	0	25,954,597	38,609,688	0	0

QE02.4

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
727500 00 0	Altas Partners Holding II LP.....		San Francisco.....	CA...	Altas Partners Holding II LP.....		04/09/2019...	.....3	.....0	.....59,779	.....0	.....0	.....2.000
722400 00 9	Altas Partners Holdings LP.....		Wilmington.....	DE...	Altas Partners Holdings LP.....		06/01/2016...	.....3	.....0	.....18,498	.....0	.....0	.....0.980
723900 00 7	Arrowhead Capital Fund III LP.....		Dover.....	DE...	Arrowhead Capital Fund III LP.....		06/28/2017.....	.....2	.....0	.....665,809	.....0	.....0	.....6.670
728700 00 0	Avista Healthcare Partners LP.....		Wilmington.....	DE...	Avista Healthcare Partners LP.....		03/25/2020.....	.....3	.....0	.....1,630,114	.....0	.....0	.....1.120
728900 00 0	Battery Ventures XIII LP.....		Wilmington.....	DE...	Battery Ventures XIII LP.....		05/12/2020.....	.....1	.....0	.....369,600	.....0	.....0	.....0.750
729000 00 0	Battery Ventures XIII Side Fnd.....		Wilmington.....	DE...	Battery Ventures XIII Side Fnd.....		05/12/2020.....	.....1	.....0	.....666,000	.....0	.....0	.....0.750
722800 00 0	Bluescape Energy Recap.....		Wilmington.....	DE...	Bluescape Energy Recap.....		09/20/2016.....	.....0	.....0	.....208,790	.....0	.....0	.....3.000
728400 00 0	Butterfly Fighter Co-Invest.....		Wilmington.....	DE...	Butterfly Fighter Co-Invest.....		11/22/2019.....	.....3	.....0	.....25,381	.....0	.....0	.....1.990
723500 00 5	Canvas Ventures 2 LP.....		Wilmington.....	DE...	Canvas Ventures 2 LP.....		05/09/2017.....	.....1	.....0	.....916,010	.....0	.....0	.....5.000
726000 00 0	Capital Partners III.....		Wilmington.....	DE...	Capital Partners III.....		05/30/2018.....	.....3	.....0	.....1,924,201	.....0	.....0	.....2.330
729100 00 0	Cohere Capital Fund I LP.....		Wilmington.....	DE...	Cohere Capital Fund I LP.....		06/12/2020.....	.....3	.....(21,433)	.....0	.....0	.....0	.....5.000
723000 00 6	Crescent Mezzanine Partner VII.....		Wilmington.....	DE...	Crescent Mezzanine Partner VII.....		12/08/2016.....	.....2	.....0	.....601,841	.....0	.....0	.....0.430
724600 00 2	EnCap Energy Capital Fund XI.....		Houston.....	TX...	EnCap Energy Capital Fund XI.....		12/18/2017.....	.....0	.....0	.....355,456	.....0	.....0	.....0.340
722100 00 5	Gamut Investment Fund I LP.....		Wilmington.....	DE...	Gamut Investment Fund I LP.....		05/23/2016.....	.....3	.....0	.....267,098	.....0	.....0	.....1.500
719100 00 0	Greenbriar Equity Fund III.....		Wilmington.....	DE...	Greenbriar Equity Fund III.....		07/01/2016.....	.....3	.....0	.....91,654	.....0	.....0	.....1.190
723600 00 3	Gridiron Energy LLC.....		Wilmington.....	DE...	Gridiron Energy LLC.....		05/10/2017.....	.....0	.....0	.....167	.....0	.....0	.....0.330
728800 00 0	Jade Equity Investors LP.....		Dover.....	DE...	Jade Equity Investors LP.....		04/15/2020.....	.....3	.....0	.....77,863	.....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	.....462,715	.....0	.....0	.....0.890
715700 00 1	Littlejohn Fund IV.....		Wilmington.....	DE...	Littlejohn Fund IV.....		07/01/2015.....	.....3	.....0	.....4,449	.....0	.....0	.....0.810
719400 00 4	Littlejohn Fund V.....		Wilmington.....	DE...	Littlejohn Fund V.....		07/01/2015.....	.....3	.....0	.....128,448	.....0	.....0	.....0.780
726200 00 0	Littlejohn VI.....		Wilmington.....	DE...	Littlejohn VI.....		12/19/2019.....	.....3	.....0	.....1,436,600	.....0	.....0	.....0.870
721200 00 4	Lovell Minnick Equity Ptnr IV.....		Dover.....	DE...	Lovell Minnick Equity Ptnr IV.....		12/01/2015.....	.....3	.....0	.....275,595	.....0	.....0	.....2.000
727200 00 0	Lovell Minnick Equity V LLLP.....		Dover.....	DE...	Lovell Minnick Equity V LLLP.....		10/25/2019.....	.....3	.....0	.....1,531,824	.....0	.....0	.....1.200
721100 00 6	MSouth Equity Partners III LP.....		Wilmington.....	DE...	MSouth Equity Partners III LP.....		11/09/2015.....	.....3	.....0	.....378,212	.....0	.....0	.....1.540
725700 00 0	MSouth Equity Partners IV LP.....		Wilmington.....	DE...	MSouth Equity Partners IV LP.....		09/06/2019.....	.....3	.....0	.....2,022,032	.....0	.....0	.....2.270
724100 00 3	Mithril II LP.....		Dover.....	DE...	Mithril II LP.....		09/08/2017.....	.....1	.....0	.....5,172,042	.....0	.....0	.....2.820
724700 01 8	Monomoy Capital Partners III L.....		Dover.....	DE...	Monomoy Capital Partners III L.....		12/18/2017.....	.....3	.....0	.....857,248	.....0	.....0	.....1.970
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....		Dover.....	DE...	NB PRIVATE EQUITY CREDIT OPP.....		10/13/2017.....	.....2	.....0	.....5,714,449	.....0	.....0	.....2.360
721900 00 9	NGP Natural Resources XI.....		Wilmington.....	DE...	NGP Natural Resources XI.....		03/10/2016.....	.....0	.....0	.....3,594	.....0	.....0	.....0.040
727100 00 0	NGP Natural Resources XII.....		Dover.....	DE...	NGP Natural Resources XII.....		02/25/2019.....	.....0	.....0	.....103,119	.....0	.....0	.....0.240
724500 00 4	New Mountain Investments V LP.....		Wilmington.....	DE...	New Mountain Investments V LP.....		11/29/2017.....	.....3	.....0	.....3,009,273	.....0	.....0	.....0.410
719800 00 5	New Mountain Partners IV LP.....		Wilmington.....	DE...	New Mountain Partners IV LP.....		10/14/2016.....	.....3	.....0	.....135,145	.....0	.....0	.....0.360
723200 00 2	Newstone Capital Partners III.....		Wilmington.....	DE...	Newstone Capital Partners III.....		12/27/2016.....	.....2	.....0	.....21,901	.....0	.....0	.....2.430
728100 00 0	Northstar Mezz Ptnrs VII Feede.....		Wilmington.....	DE...	Northstar Mezz Ptnrs VII Feede.....		10/30/2019.....	.....2	.....0	.....73,813	.....0	.....0	.....4.350
722000 00 7	Pfungsten Partners Fund V LP.....		Wilmington.....	DE...	Pfungsten Partners Fund V LP.....		03/30/2016.....	.....3	.....0	.....60,332	.....0	.....0	.....3.930
718000 00 3	Pine Brook Capital Partners II.....		Wilmington.....	DE...	Pine Brook Capital Partners II.....		07/01/2016.....	.....3	.....0	.....154,544	.....0	.....0	.....0.460
725400 00 6	Public Pension Capital LLC.....		Wilmington.....	DE...	Public Pension Capital LLC.....		04/26/2018.....	.....3	.....0	.....86,248	.....0	.....0	.....3.180
722200 00 3	Summitt Ptners Vent Cap Fd IV.....		Wilmington.....	DE...	Summitt Ptners Vent Cap Fd IV.....		05/24/2016.....	.....1	.....0	.....313,499	.....0	.....0	.....1.160
728000 00 0	TA XIII-A LP.....		Wilmington.....	DE...	TA XIII-A LP.....		12/16/2019.....	.....3	.....0	.....5,000,000	.....0	.....0	.....0.050

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									
727800 00 0	The Energy & Mineral Grp Fd V.....	Dover.....	DE...	The Energy & Mineral Grp Fd V.....		05/10/2019.....	.....0	.....0	.....162,173	.....0	.....0	.....2.440
729200 00 0	The Founders Fund Growth LP.....	Wilmington.....	DE...	The Founders Fund Growth LP.....		07/15/2020.....	.....1	.....100,000	.....150,000	.....0	.....0	.....0.330
722300 00 1	Thoma Bravo Fund XII LP.....	Wilmington.....	DE...	Thoma Bravo Fund XII LP.....		05/31/2016.....	.....3	.....0	.....245,551	.....0	.....0	.....0.260
726800 00 0	Thoma Bravo Fund XIII LP.....	Dover.....	DE...	Thoma Bravo Fund XIII LP.....		02/14/2019.....	.....3	.....0	.....444	.....0	.....0	.....0.100
723100 00 4	Vista Credit Opp Fund II LP.....	Wilmington.....	DE...	Vista Credit Opp Fund II LP.....		12/12/2016.....	.....2	.....0	.....149,578	.....0	.....0	.....1.100
722500 00 6	Vista Equity Partners Fund VI.....	Wilmington.....	DE...	Vista Equity Partners Fund VI.....		06/28/2016.....	.....3	.....0	.....158,415	.....0	.....0	.....0.100
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE...	Vista Foundation Fund III LP.....		07/15/2016.....	.....3	.....0	.....108,015	.....0	.....0	.....0.360
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....	Wilmington.....	DE...	Welsh Carson Anderson & Stowe XII LP.....		07/01/2016.....	.....3	.....0	.....325,535	.....0	.....0	.....0.030
726600 00 0	Butterfly Fund II LP.....	Grand Cayman.....	KY1..	Butterfly Fund II LP.....		11/16/2018.....	.....3	.....0	.....117,706	.....0	.....0	.....2.860
723800 00 9	Carlyle Structured Credit.....	George Town.....	KY1..	Carlyle Structured Credit.....		09/22/2017.....	.....2	.....0	.....5,647,303	.....0	.....0	.....3.580
728300 00 0	Cranemere Group Limited.....	England and Wales.....	UK...	Cranemere Group Limited.....		10/23/2019.....	.....3	.....0	.....1,399,937	.....0	.....0	.....1.330
725600 00 1	NCP Fund I LP.....	Grand Cayman.....	KY1..	NCP Fund I LP.....		11/13/2018.....	.....3	.....0	.....95,446	.....0	.....0	.....2.840
727300 00 0	Summit Partners Gw Eqty X-A.....	Grand Cayman.....	KY1..	Summit Partners Gw Eqty X-A.....		03/18/2020.....	.....3	.....0	.....97,200	.....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	.....2,011,011	.....0	.....0	.....0.050
729300 00 0	Vista Foundation Fund IV.....	Grand Cayman.....	KY1..	Vista Foundation Fund IV.....		07/24/2020.....	.....1	.....171,978	.....0	.....0	.....0	.....0.050
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....250,545	.....45,491,657	.....0	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
726400 00 0	CIP14 WFS Investor LLC.....	Wilmington.....	DE...	CIP14 WFS Investor LLC.....		10/05/2018.....	.....0	.....0	.....18,010	.....0	.....0	.....15.080
725300 00 8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE...	CrossHarbor Inst Partn 2018.....		10/18/2018.....	.....0	.....0	.....992,063	.....0	.....0	.....3.970
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE...	Crow Holdings Realty Ptr VII.....		01/14/2016.....	.....0	.....0	.....21,169	.....0	.....0	.....1.080
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....1,031,242	.....0	.....0	.....XXX.....
4899999. Subtotal - Unaffiliated.....								.....250,545	.....46,522,899	.....0	.....0	.....XXX.....
5099999. Totals.....								.....250,545	.....46,522,899	.....0	.....0	.....XXX.....

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.						
46332# 12 4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE..	Capital Distribution.....	06/12/2018	09/04/2020	.....389,745	.....0	.....0	.....0	.....0	.....0	.....389,745	.....267,505	.....0	.....0	.....0	.....122,240
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated.....								.....389,745	.....0	.....0	.....0	.....0	.....389,745	.....267,505	.....0	.....0	.....0	.....122,240
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	07/17/2020	.....191,580	.....0	.....0	.....0	.....0	.....0	.....191,580	.....(278,099)	.....0	.....0	.....0	.....469,679
BAN039 JX 7	Athene LP Apollo Natural Resources I.....	Wilmington.....	DE..	Capital Distribution.....	06/17/2020	08/26/2020	.....10,874	.....0	.....0	.....0	.....0	.....0	.....10,874	.....10,874	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
717600 00 1	Avista Capital Partners III LP	Wilmington	DE	Capital Distribution	04/01/2015	03/26/2020	1,630,114	0	0	0	0	0	0	1,630,114	1,630,114	0	0	0	0	
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	08/11/2020	1,245,000	0	0	0	0	0	0	1,245,000	1,245,000	0	0	0	0	
726000 00 0	Capital Partners III	Wilmington	DE	Capital Distribution	05/30/2018	08/14/2020	45,792	0	0	0	0	0	0	45,792	0	0	0	0	45,792	
723500 00 5	Canvas Ventures 2 LP	Wilmington	DE	Income Allocation	05/09/2017	09/30/2020	32,428	0	0	0	0	0	0	0	(32,428)	0	0	0	32,428	
729100 00 0	Cohere Capital Fund I LP	Wilmington	DE	Expense Allocation	06/12/2020	09/30/2020	(195,127)	0	0	0	0	0	0	0	195,127	0	0	0	(195,127)	
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	08/12/2020	232,410	0	0	0	0	0	0	232,410	6,522	0	0	0	225,888	
716200 00 1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	07/20/2020	516,524	0	0	0	0	0	0	516,524	301,143	0	0	0	215,380	
718100 00 1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	07/20/2020	824,224	0	0	0	0	0	0	824,224	453,026	0	0	0	371,198	
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	07/10/2020	14,483	0	0	0	0	0	0	14,483	14,483	0	0	0	0	
728200 00 0	EMG Fund IV Sable Co-Investmen	Dover	DE	Expense Allocation	10/07/2019	09/30/2020	(2,649)	0	0	0	0	0	0	0	2,649	0	0	0	(2,649)	
727700 00 0	EMG Fund V Iron Ore Phase 3	Dover	DE	Income Allocation	05/10/2019	09/30/2020	268,616	0	0	0	0	0	0	0	(268,616)	0	0	0	268,616	
719200 00 8	Great Hill Equity Partners V	Wilmington	DE	Capital Distribution	10/01/2016	08/11/2020	3,363,898	0	0	0	0	0	0	3,363,898	2,057,424	0	0	0	1,306,474	
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	07/29/2020	28,415	0	0	0	0	0	0	28,415	915	0	0	0	27,500	
723600 00 3	Gridiron Energy LLC	Wilmington	DE	Capital Distribution	05/10/2017	07/27/2020	11,000	0	0	0	0	0	0	11,000	11,000	0	0	0	0	
725900 00 0	LS Power Fund IV Feeder 1 LP	Wilmington	DE	Capital Distribution	11/27/2018	07/30/2020	54,466	0	0	0	0	0	0	54,466	0	0	0	0	54,466	
719400 00 4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	09/30/2020	73,875	0	0	0	0	0	0	73,875	0	0	0	0	73,875	
721200 00 4	Lovell Minnick Equity Ptrn IV	Dover	DE	Capital Distribution	12/01/2015	07/15/2020	8,530	0	0	0	0	0	0	8,530	0	0	0	0	8,530	
727200 00 0	Lovell Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	07/15/2020	1,316	0	0	0	0	0	0	1,316	0	0	0	0	1,316	
724100 00 3	Mithril II LP	Dover	DE	Capital Distribution	09/08/2017	07/22/2020	58,460	0	0	0	0	0	0	58,460	0	0	0	0	58,460	
724700 01 8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	07/15/2020	2,028,540	0	0	0	0	0	0	2,028,540	2,022,165	0	0	0	6,375	
724400 00 7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	07/31/2020	486,732	0	0	0	0	0	0	486,732	29,470	0	0	0	457,262	
721900 00 9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	07/10/2020	23,417	0	0	0	0	0	0	23,417	29,154	0	0	0	(5,737)	
723200 00 2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	07/14/2020	1,495,656	0	0	0	0	0	0	1,495,656	755,474	0	0	0	740,182	
728100 00 0	Northstar Mezzanine Partners VII Feeder	Wilmington	DE	Expense Allocation	10/30/2019	09/30/2020	338,770	0	0	0	0	0	0	0	338,770	0	0	0	(338,770)	
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	08/12/2020	364,675	0	0	0	0	0	0	364,675	247,345	0	0	0	117,330	
725200 00 0	Tennenbaum Capital Ptrn VIII	Wilmington	DE	Capital Distribution	03/22/2018	07/07/2020	16,903	0	0	0	0	0	0	16,903	16,903	0	0	0	0	
727800 00 0	The Energy & Mineral Grp Fd V	Dover	DE	Capital Distribution	05/10/2019	07/01/2020	(160,869)	0	0	0	0	0	0	(160,869)	(208,250)	0	0	0	47,381	
726800 00 0	Thoma Bravo Fund XIII LP	Dover	DE	Capital Distribution	02/14/2019	08/12/2020	9,424,774	0	0	0	0	0	0	9,424,774	2,602,122	0	0	0	6,822,652	
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	08/07/2020	750,938	0	0	0	0	0	0	750,938	0	0	0	0	750,938	
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	07/27/2020	2,611,657	0	0	0	0	0	0	2,611,657	806,080	0	0	0	1,805,577	
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	07/10/2020	1,120,398	0	0	0	0	0	0	1,120,398	603,836	0	0	0	516,562	
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Capital Distribution	07/01/2016	07/30/2020	1,332,137	0	0	0	0	0	0	1,332,137	759,318	0	0	0	572,819	
724300 00 9	West Marine LLC	Wilmington	DE	Capital Distribution	09/11/2017	07/29/2020	625,283	0	0	0	0	0	0	625,283	625,283	0	0	0	0	
722700 00 2	Penfund Capital Fund V	Toronto	ON	Capital Distribution	08/19/2016	09/10/2020	67,290	0	0	0	0	1,284	0	67,290	0	(1,284)	0	(1,284)	67,290	
723800 00 9	Carlyle Structured Credit	George Town	KY1	Capital Distribution	09/22/2017	08/06/2020	4,683,250	0	0	0	0	0	0	4,683,250	4,292,731	0	0	0	390,519	
726900 00 0	Vista Equity Partners Fund VII	Grand Cayman	KY1	Capital Distribution	01/24/2019	08/26/2020	102,537	0	0	0	0	0	0	102,537	100,666	0	0	0	1,871	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							33,726,317	0	0	0	0	1,284	33,284,279	18,370,201	(1,284)	0	(1,284)	0	(1,284)	14,914,078
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
720100 00 7	CrossHarbor Instlt Ptnrs 2014	Wilmington	DE	Capital Distribution	07/01/2015	07/13/2020	1,500,000	0	0	0	0	0	0	1,500,000	1,179,000	0	0	0	321,000	
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	07/31/2020	1,299,930	0	0	0	0	0	0	1,299,930	734,174	0	0	0	565,756	
726400 00 0	CIP14 WFS Investor LLC	Wilmington	DE	Income Allocation	10/05/2018	09/30/2020	13,012	0	0	0	0	0	0	0	(13,012)	0	0	0	13,012	
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Capital Distribution	10/21/2015	08/28/2020	1,700,872	0	0	0	0	0	0	1,700,872	1,220,250	0	0	0	480,622	

QE03.2

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	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								4,513,814	0	0	0	0	0	4,500,802	3,120,412	0	0	0	0	1,380,390
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
704120 00 5	NLD			Capital Distribution	06/05/2015	06/30/2020	8,124,127	0	0	0	0	0	0	8,124,127	0	0	0	0	8,124,127	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								8,124,127	0	0	0	0	8,124,127	0	0	0	8,124,127			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																				
716800 00 8	PNC Real Estate Tax Credit 46 Institutio	Wilmington	DE	Capital Distribution	12/01/2016	07/16/2020	132,320	0	0	0	0	0	0	132,320	0	0	0	0	132,320	
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								132,320	0	0	0	0	132,320	0	0	0	132,320			
Any Other Class of Asset - Unaffiliated																				
726700 00 0	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	07/15/2020	68,786	0	0	0	0	0	0	68,786	68,786	0	0	0	0	
4699999. Total - Any Other Class of Asset - Unaffiliated								68,786	0	0	0	0	68,786	68,786	0	0	0	0		
4899999. Subtotal - Unaffiliated								46,955,109	0	0	0	0	46,500,059	21,826,904	(1,284)	0	(1,284)	24,673,155		
5099999. Totals								46,955,109	0	0	0	0	46,500,059	21,826,904	(1,284)	0	(1,284)	24,673,155		

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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	
Bonds - U.S. Government										
38376U	JU 4		09/01/2020	Interest Capitalization		26,201	26,201	0	1	
38379P	S7 3		09/01/2020	Interest Capitalization		53,836	53,836	0	1	
38380M	LQ 2		09/01/2020	Interest Capitalization		43,842	43,842	0	1	
38380N	JF 7		09/01/2020	Interest Capitalization		46,702	46,702	0	1	
38380U	2K 8		09/01/2020	Interest Capitalization		41,500	41,500	0	1	
38380U	E4 1		09/01/2020	Interest Capitalization		23,872	23,872	0	1	
38380Y	BZ 7		09/01/2020	Interest Capitalization		153,208	153,208	0	1	
912828	Q2 9		08/10/2020	Greenwich Capital		217,522	210,000	1,145	1	
0599999	Total - Bonds - U.S. Government						606,683	599,161	1,145	.XXX
Bonds - U.S. Special Revenue and Special Assessment										
052451	AP 6		07/08/2020	Wells Fargo Brokerage Services		3,124,140	3,000,000	25,025	1FE	
3136A8	SM 3		09/01/2020	Interest Capitalization		22,819	22,819	0	1	
3136AJ	RR 9		09/01/2020	Interest Capitalization		86,003	86,003	0	1	
3136AV	ZS 1		09/01/2020	Interest Capitalization		41,542	41,542	0	1	
3136B0	ZB 5		09/01/2020	Interest Capitalization		104,567	104,567	0	1	
3136B5	YJ 8		09/01/2020	Interest Capitalization		35,896	35,896	0	1	
3137F5	ZZ 1		09/01/2020	Interest Capitalization		47,617	47,617	0	1	
3137FH	CC 5		09/01/2020	Interest Capitalization		100,743	100,743	0	1	
3137FH	HP 1		09/01/2020	Interest Capitalization		93,562	93,562	0	1	
3137FH	UC 5		09/01/2020	Interest Capitalization		154,846	154,846	0	1	
3137FJ	AX 7		09/01/2020	Interest Capitalization		97,725	97,725	0	1	
3137FK	2F 2		09/01/2020	Interest Capitalization		176,970	176,970	0	1	
3137FK	7K 6		09/01/2020	Interest Capitalization		176,165	176,165	0	1	
3137FK	D2 9		09/01/2020	Interest Capitalization		160,324	160,324	0	1	
3137FK	SD 9		09/01/2020	Interest Capitalization		157,030	157,030	0	1	
35563P	CB 3		09/01/2020	Interest Capitalization		143,298	143,298	0	1	
35563P	KK 4		09/01/2020	Interest Capitalization		100,548	100,548	0	1	
546475	UA 0		08/21/2020	JP Morgan		500,000	500,000	0	1FE	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						5,323,795	5,199,655	25,025	.XXX
Bonds - Industrial and Miscellaneous										
00108W	AK 6		09/30/2020	Barclays Capital		4,735,461	4,330,000	31,952	1FE	
00206R	FS 6		07/15/2020	Susquehanna Intl		3,295,300	2,500,000	56,313	2FE	
00206R	KE 1		07/27/2020	Deutsche Bank		1,499,130	1,500,000	0	2FE	
00206R	KF 8		07/27/2020	Deutsche Bank		2,498,400	2,500,000	0	2FE	
00206R	KH 4		07/27/2020	ATHENE		499,095	500,000	0	2FE	
00206R	ME 9		09/18/2020	Taxable Exchange		3,293,561	2,686,725	0	2FE	
00255U	AA 3		08/15/2020	Interest Capitalization		0	0	0	1FE	
00507V	AQ 2		08/05/2020	Bank of America		4,986,250	5,000,000	0	2FE	
01166V	AA 7		08/17/2020	Various		4,916,000	4,750,000	21,367	1FE	
017175	AD 2		09/23/2020	Various		4,569,438	3,597,000	12,970	2FE	
020002	AY 7		08/27/2020	Keybank Capital Markets		48,914	40,000	266	1FE	
020002	BC 4		08/27/2020	Wells Fargo		1,879,050	1,500,000	13,300	1FE	
022249	AU 0		07/10/2020	Various		5,142,058	4,635,000	151,166	3FE	
025932	AL 8		09/22/2020	Various		1,820,538	1,636,000	18,471	2FE	
026874	DF 1		09/28/2020	Various		5,918,649	4,814,000	48,723	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
026874 DP 9	American Intl Group Inc 4.375% 06/30/5.....		09/30/2020.....	Wells Fargo.....		2,350,300	2,000,000	34,271	2FE.....
03027X BD 1	American Tower Corp 3.100% 06/15/50.....		09/23/2020.....	Citigroup Global.....		4,078,880	4,000,000	39,611	2FE.....
03523T BT 4	ANHEUSER-BUSCH INBEV WOR 4.439% 10/06/.....		08/07/2020.....	Janney Montgomery.....		1,865,010	1,500,000	23,120	2FE.....
03765H AC 5	APOLLO MANAGEMENT HOLDIN 5.000% 03/15/.....		09/23/2020.....	Various.....		5,669,389	4,529,000	5,996	1FE.....
037833 EA 4	Apple Computer Inc 2.550% 08/20/60.....		08/13/2020.....	JP Morgan.....		4,451,985	4,500,000	0	1FE.....
038779 AB 0	Arbys Funding LLC SERIES 20201A CLASS A2.....		08/17/2020.....	Various.....		6,500,350	6,455,000	2,328	2FE.....
040555 CM 4	Arizona Pub Svc Co 5.050% 09/01/41.....		09/02/2020.....	Various.....		988,213	727,000	10,343	1FE.....
040555 CX 0	Arizona Pub Svc Co 4.200% 08/15/48.....		07/27/2020.....	Various.....		4,401,812	3,547,000	62,373	1FE.....
040555 CY 8	Arizona Pub Svc Co 4.250% 03/01/49.....		07/29/2020.....	US Bancorp Piper Jaffrey.....		619,177	475,000	8,335	1FE.....
040555 DA 9	Arizona Pub Svc Co 3.500% 12/01/49.....		07/29/2020.....	Mesirow Capital Markets.....		677,904	580,000	3,383	1FE.....
040555 DC 5	Arizona Pub Svc Co 2.650% 09/15/50.....		09/08/2020.....	Bank of America.....		3,984,360	4,000,000	0	1FE.....
05526D BF 1	BAT CAPITAL CORP 4.540% 08/15/47.....		07/08/2020.....	RBC Capital Markets.....		2,242,700	2,000,000	36,572	2FE.....
05526D BQ 7	BAT CAPITAL CORP 5.282% 04/02/50.....		07/02/2020.....	Morgan Stanley DWD.....		2,464,580	2,000,000	27,877	2FE.....
05723K AF 7	BAKER HUGHES LLC/CO-OBL 4.080% 12/15/4.....		09/15/2020.....	Various.....		4,789,495	4,500,000	40,063	1FE.....
09062X AG 8	Biogen Idec Inc 3.150% 05/01/50.....		08/28/2020.....	Various.....		2,032,710	2,000,000	20,913	2FE.....
09256B AG 2	BLACKSTONE HOLDINGS FINA 5.000% 06/15/.....		08/12/2020.....	Morgan Stanley DWD.....		4,544,513	3,450,000	28,271	1FE.....
09256B AK 3	BLACKSTONE HOLDINGS FINA 4.000% 10/02/.....		08/25/2020.....	Stifel, Nicolaus and Co.....		2,462,945	2,095,000	33,753	1FE.....
09256B AM 9	BLACKSTONE HOLDINGS FINA 3.500% 09/10/.....		08/25/2020.....	Stifel, Nicolaus and Co.....		1,198,925	1,085,000	17,616	1FE.....
09261B AB 6	BLACKSTONE HOLDINGS FINA 2.800% 09/30/.....		09/22/2020.....	Bank of America.....		3,978,240	4,000,000	0	1FE.....
093662 AH 7	BLOCK FINANCIAL LLC 3.875% 08/15/30.....		08/04/2020.....	JP Morgan.....		3,987,480	4,000,000	0	2FE.....
096630 AH 1	Boardwalk Pipelines LP 3.400% 02/15/31.....		08/04/2020.....	Barclays Capital.....		2,497,150	2,500,000	0	2FE.....
09951L AA 1	BOOZ ALLEN HAMILTON INC 3.875% 09/01/2.....		08/12/2020.....	Bank of America.....		100,000	100,000	0	3FE.....
099724 AH 9	Borg Warner 4.375% 03/15/45.....		07/01/2020.....	Sumridge Partners.....		257,943	250,000	3,372	2FE.....
10373Q BN 9	BP CAP MARKETS AMERICA 2.772% 11/10/50.....		08/05/2020.....	Citigroup Global.....		3,999,720	4,000,000	0	1FE.....
110122 DC 9	Bristol-Myers Squibb Co 3.875% 08/15/2.....		08/01/2020.....	Tax Free Exchange.....		6,962,942	7,000,000	0	1FE.....
12610# AD 5	CBRE US Core 2.940% 09/16/32.....		09/16/2020.....	Direct-Private Placement.....		3,500,000	3,500,000	0	2Z.....
126117 AW 0	CNA Finl Corp 2.050% 08/15/30.....		08/11/2020.....	ATHENE.....		498,740	500,000	0	2FE.....
12626P AN 3	CRH America Inc 5.125% 05/18/45.....		09/28/2020.....	Seaport Group.....		1,258,740	1,000,000	18,792	2FE.....
12636Y AD 4	CRH AMERICA FINANCE INC 4.500% 04/04/4.....		09/16/2020.....	Various.....		6,478,150	5,500,000	108,063	2FE.....
126650 DN 7	CVS Health Corp 1.750% 08/21/30.....		08/12/2020.....	ATHENE.....		249,590	250,000	0	2FE.....
133434 AC 4	CAMERON LNG LLC 3.402% 01/15/38.....		08/14/2020.....	MIZUHO.....		6,192,711	5,453,000	11,808	1FE.....
14310F AA 0	CARLYLE HOLDINGS II FIN 5.625% 03/30/4.....		08/28/2020.....	Various.....		17,422,275	13,750,000	322,344	2FE.....
14314C AA 3	CARLYLE FINANCE LLC 5.650% 09/15/48.....		08/26/2020.....	Jefferies & Co.....		1,385,913	1,064,000	27,219	2FE.....
14918A AD 1	CATHOLIC HEALTH SERVICES 3.368% 07/01/.....		09/10/2020.....	ATHENE.....		249,073	250,000	281	1FE.....
15189W AD 2	CENTERPOINT ENERGY RES 6.625% 11/01/37.....		09/23/2020.....	Barclays Capital.....		5,735,800	4,000,000	106,000	2FE.....
15189X AN 8	CENTERPOINT ENER HOUSTON 4.500% 04/01/.....		09/01/2020.....	US Bancorp Piper Jaffrey.....		4,787,111	3,670,000	69,730	1FE.....
166756 AH 9	CHEVRON USA INC 2.343% 08/12/50.....		08/10/2020.....	Citigroup Global.....		5,000,000	5,000,000	0	1FE.....
177376 AF 7	Citrix Systems Inc 3.300% 03/01/30.....		09/14/2020.....	MarketAxess.....		1,067,400	1,000,000	1,375	2FE.....
191216 DC 1	Coca Cola Co 2.500% 03/15/51.....		09/14/2020.....	ATHENE.....		621,163	625,000	0	1FE.....
21036P BD 9	Constellation Brands Inc 5.250% 11/15/.....		09/30/2020.....	Various.....		2,697,430	2,000,000	39,813	2FE.....
224044 BY 2	Cox Communications Inc 4.700% 12/15/42.....		07/23/2020.....	JP Morgan.....		1,316,350	1,000,000	5,483	2FE.....
224044 CC 9	Cox Communications Inc 4.500% 06/30/43.....		08/28/2020.....	Sun Trust Robinson Humphrey.....		2,655,365	2,185,000	16,661	2FE.....
224044 CM 7	Cox Communications Inc 2.950% 10/01/50.....		09/10/2020.....	Various.....		3,471,650	3,500,000	0	2FE.....
224399 AT 2	Crane Co 4.200% 03/15/48.....		08/20/2020.....	Various.....		4,589,491	4,300,000	78,365	2FE.....
231021 AS 5	Cummins Engine 2.600% 09/01/50.....		08/17/2020.....	Citigroup Global.....		4,470,210	4,500,000	0	1FE.....
235036 7A 2	DALLAS-FORT WORTH TX INTERNATI 2.919%.....		07/31/2020.....	Morgan Stanley DWD.....		3,000,000	3,000,000	0	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
235851 AV 4	Danaher Corp 2.600% 10/01/50		09/29/2020	Bank of America		4,948,500	5,000,000	0	2FE
25466A AN 1	DISCOVER BANK 4.682% 08/09/28		07/09/2020	Wells Fargo Brokerage Services		1,566,965	1,542,000	30,884	2FE
260543 CV 3	Dow Chem Co 4.800% 05/15/49		09/23/2020	Various		2,472,560	2,000,000	26,400	2FE
260543 DD 2	Dow Chem Co 3.600% 11/15/50		08/17/2020	Citigroup Global		3,970,400	4,000,000	0	2FE
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		09/28/2020	Various		4,071,720	3,000,000	59,760	2FE
277432 AP 5	Eastman Chemical 4.650% 10/15/44		09/02/2020	Various		3,015,915	2,500,000	42,948	2FE
278642 AF 0	EBay Inc 4.000% 07/15/42		09/24/2020	Various		26,115,900	23,060,000	123,686	2FE
29248H AC 7	EMPOWER FINANCE 2020 LP 3.075% 09/17/5		09/14/2020	Goldman Sachs & Company		3,000,000	3,000,000	0	1FE
29366M AB 4	ENTERGY ARKANSAS LLC 2.650% 06/15/51		09/08/2020	JP Morgan		1,992,100	2,000,000	0	1FE
29379V CA 9	Enterprise Products Oper 3.200% 02/15/		07/30/2020	JP Morgan		2,976,990	3,000,000	0	2FE
29717P AW 7	ESSEX PORTFOLIO LP 1.650% 01/15/31		09/15/2020	ATHENE		489,770	500,000	225	2FE
30231G BG 6	Exxon Mobil Corporation 4.327% 03/19/5		09/14/2020	ATHENE		638,558	500,000	10,637	1FE
30231G BM 3	Exxon Mobil Corporation 3.452% 04/15/5		08/07/2020	Wells Fargo Funds		2,382,800	2,000,000	22,246	1FE
30249I AV 7	FMC Corp 4.500% 10/01/49		09/22/2020	Millennium Advisors		1,264,450	1,000,000	21,625	2FE
33616C AB 6	First Republic Bank 4.375% 08/01/46		09/30/2020	Keybanc Capital Markets		5,505,537	4,524,000	33,110	2FE
33616C AC 4	First Republic Bank 4.625% 02/13/47		09/22/2020	Keybanc Capital Markets		272,856	216,000	1,138	2FE
34354P AF 2	Flowserve Corp 3.500% 10/01/30		09/14/2020	Bank of America		4,982,800	5,000,000	0	2FE
34490@ AE 4	NFL Trust XI 3.530% 10/05/35		07/17/2020	Direct-Private Placement		2,000,000	2,000,000	0	1FE
34490@ AF 1	NFL Trust XI 3.850% 10/05/40		08/20/2020	Direct-Private Placement		3,000,000	3,000,000	0	1FE
35137L AK 1	FOX CORP 5.576% 01/25/49		09/23/2020	Various		21,420,571	15,094,000	87,837	2FE
369550 BJ 6	General Dynamics 4.250% 04/01/50		09/30/2020	BNP Paribas		2,615,340	2,000,000	236	1FE
375558 BA 0	Gilead Sciences Inc 4.500% 02/01/45		08/28/2020	Susquehanna Intl		1,291,000	1,000,000	3,750	1FE
375558 BT 9	Gilead Sciences Inc 2.800% 10/01/50		09/23/2020	Wells Fargo		4,970,800	5,000,000	0	1FE
38148L AF 3	Goldman Sachs Group Inc 5.150% 05/22/4		09/30/2020	Janney Montgomery		1,313,110	1,000,000	18,597	2FE
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS A		07/23/2020	Deutsche Bank		1,546,226	1,547,000	0	1FE
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		08/04/2020	Deutsche Bank		1,485,682	1,483,000	229	1FE
38937L AB 7	GRAY OAK PIPELINE LLC 3.450% 10/15/27		09/11/2020	MIZUHO		999,970	1,000,000	0	
404119 BV 0	HCA Inc 5.500% 06/15/47		08/11/2020	Various		4,196,717	3,130,000	21,708	2FE
404530 AD 9	HACKENSACK MERIDIAN HLTH 2.875% 09/01/		08/20/2020	Bank of America		3,000,000	3,000,000	0	1FE
406216 BE 0	Halliburton Co 4.750% 08/01/43		07/24/2020	Morgan Stanley DWD		1,605,945	1,500,000	35,031	2FE
436106 AC 2	HOLLYFRONTIER CORP 4.500% 10/01/30		09/14/2020	Bank of America		1,996,480	2,000,000	0	2FE
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40		08/17/2020	Direct-Private Placement		1,914,294	1,914,294	0	1
43761A E* 3	HomeServe 3.580% 08/20/30		07/23/2020	Direct-Private Placement		4,000,000	4,000,000	0	2Z
44891A BL 0	HYUNDAI CAPITAL AMERICA 6.375% 04/08/3		09/02/2020	Various		20,546,605	16,000,000	392,948	2FE
45204F ED 3	ILLINOIS ST FIN AUTH REVENUE 3.510% 05		09/18/2020	JP Morgan		3,000,000	3,000,000	0	1FE
45774* AA 7	Inova Health 2.670% 05/15/48		09/15/2020	Direct-Private Placement		20,000,000	20,000,000	0	1Z
459506 AL 5	Int'l Flavors & Fragrances Inc 5.000% 0		09/21/2020	Citigroup Global		3,185,039	2,510,000	61,704	2FE
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48		07/21/2020	Credit Suisse		1,474,291	1,209,000	20,311	2FE
472319 AC 6	Jefferies Group Inc 6.250% 01/15/36		09/18/2020	Various		1,843,869	1,470,000	9,981	2FE
472319 AM 4	Jefferies Group Inc 6.500% 01/20/43		09/23/2020	Various		5,532,270	4,411,000	61,149	2FE
477143 AH 4	JetBlue Airways Corporation 2.750% 05/		08/10/2020	Stifel, Nicolaus and Co		2,352,216	2,469,518	16,412	1FE
477164 AA 5	JETBLUE AIRWAYS CORP 4.000% 11/15/32		09/29/2020	Various		11,071,990	10,850,000	2,678	1FE
48203R AD 6	Juniper Networks Inc 5.950% 03/15/41		09/25/2020	Various		5,625,560	4,369,000	27,096	2FE
48249D AA 9	KKR GROUP FIN CO II 5.500% 02/01/43		09/22/2020	Jefferies & Co		1,332,741	1,036,000	8,389	1FE
48250A AA 1	KKR GROUP FINANCE CO III 5.125% 06/01/		08/12/2020	Morgan Stanley DWD		3,017,208	2,400,000	24,942	1FE
48252D AA 3	KKR GROUP FINANCE CO VII 3.625% 02/25/		07/21/2020	Various		3,807,219	3,661,000	54,359	1FE
48252M AA 3	KKR GROUP FINAN CO VIII 3.500% 08/25/5		08/20/2020	Various		20,704,530	20,750,000	0	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
485170 BC 7	Kansas City Southern 4.200% 11/15/69		07/17/2020	US Bancorp Piper Jaffrey		1,345,523	1,120,000	8,624	2FE
49338C AA 1	KEYSPAN GAS EAST CORP 5.819% 04/01/41		09/15/2020	ATHENE		700,310	500,000	13,416	1FE
49427R AQ 5	KILROY REALTY LP 2.500% 11/15/32		08/27/2020	ATHENE		488,850	500,000	660	2FE
49456B AR 2	KINDER MORGAN INC/DELAWA 2.000% 02/15/		07/27/2020	ATHENE		495,300	500,000	0	2FE
49456B AS 0	KINDER MORGAN INC/DELAWA 3.250% 08/01/		07/27/2020	JP Morgan		1,724,888	1,750,000	0	2FE
529043 AE 1	Lexington Realty Trust 2.700% 09/15/30		08/14/2020	Wells Fargo Funds		2,976,990	3,000,000	0	2FE
546676 AY 3	LOUISVILLE GAS & ELEC 4.250% 04/01/49		09/01/2020	Jefferies & Co		6,328,519	4,990,000	87,064	1FE
552676 AQ 1	MDC HOLDINGS INC 6.000% 01/15/43		09/21/2020	Various		3,033,225	2,500,000	26,833	3FE
55336V AM 2	MPLX LP 4.500% 04/15/38		09/14/2020	ATHENE		264,463	250,000	4,719	2FE
55336V BP 4	MPLX LP 5.200% 12/01/47		08/11/2020	Sun Trust Robinson Humphrey		3,329,245	2,930,000	29,108	2FE
55336V BQ 2	MPLX LP 2.650% 08/15/30		08/11/2020	Various		3,496,955	3,500,000	0	2FE
55617L AA 0	MACY'S RETAIL HLDGS LLC 6.650% 07/15/2		07/28/2020	Tax Free Exchange		2,048,731	2,000,000	0	4FE
559080 AG 1	MAGELLAN MIDSTREAM PARTN 5.150% 10/15/		08/13/2020	Morgan Stanley DWD		4,898,360	4,000,000	69,811	2FE
559080 AN 6	MAGELLAN MIDSTREAM PARTN 4.850% 02/01/		09/01/2020	Various		3,595,845	3,000,000	11,923	2FE
559080 AP 1	MAGELLAN MIDSTREAM PARTN 3.950% 03/01/		08/04/2020	Various		5,577,050	5,000,000	81,085	2FE
56585A AH 5	MARATHON PETROLEUM CORP 4.750% 09/15/4		09/14/2020	ATHENE		1,095,210	1,000,000	132	2FE
570535 AP 9	Markel Corp 5.000% 03/30/43		07/10/2020	Wells Fargo Funds		734,452	610,000	8,811	2FE
570535 AT 1	Markel Corp 5.000% 05/20/49		09/10/2020	Various		3,700,420	2,750,000	30,104	2FE
571903 BF 9	Marriott International 3.500% 10/15/32		08/12/2020	Deutsche Bank		4,219,315	4,250,000	0	2FE
59833C AC 6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/2		07/28/2020	Morgan Stanley DWD		2,005,000	2,000,000	30,576	2FE
61760C AN 5	Morgan Stanley ReRemic Trust SERIES 2010		09/02/2020	ATHENE		154,739	232,254	71	1Z
628530 BJ 5	MYLAN INC 5.200% 04/15/48		08/11/2020	Various		5,345,820	4,000,000	67,600	2FE
62927@ AG 3	NHL 3.290% 08/13/30		08/13/2020	Direct-Private Placement		3,000,000	3,000,000	0	1PL
62927@ AH 1	NHL 3.390% 08/13/32		08/13/2020	Direct-Private Placement		1,000,000	1,000,000	0	1PL
641423 BZ 0	Nevada Pwr Co Nv 5.375% 09/15/40		08/31/2020	Keybank Capital Markets		602,100	450,000	11,220	1FE
645869 H@ 0	NJ Natural Gas 2.970% 09/01/60		09/01/2020	Direct-Private Placement		1,000,000	1,000,000	0	1FE
65473P AL 9	NISOURCE INC 1.700% 02/15/31		08/12/2020	ATHENE		499,620	500,000	0	2FE
655044 AG 0	Noble Energy Inc 5.250% 11/15/43		07/21/2020	Morgan Stanley DWD		2,614,340	2,000,000	19,833	2FE
668074 AU 1	Northwestern Corp 4.176% 11/15/44		08/04/2020	Deutsche Bank		1,432,086	1,135,000	10,664	1FE
67066G AH 7	NVIDIA Corp 3.500% 04/01/50		09/29/2020	Various		16,706,147	14,287,000	212,060	1FE
67079B AE 0	NUTRITION & BIOSCIENCES 3.268% 11/15/4		09/21/2020	ATHENE		704,280	700,000	133	2FE
67079B AF 7	NUTRITION & BIOSCIENCES 3.468% 12/01/5		09/09/2020	Morgan Stanley DWD		4,999,550	5,000,000	0	2FE
678858 BS 9	Oklahoma Gas & Elec Co 3.850% 08/15/47		07/28/2020	Mesirow Capital Markets		1,198,305	1,041,000	17,083	1FE
68233J AS 3	Oncore Electric 5.300% 06/01/42		09/23/2020	Wells Fargo		2,476,268	1,738,000	29,169	1FE
68235P AF 5	ONE GAS INC 4.658% 02/01/44		08/25/2020	Various		547,932	413,000	7,965	1FE
68235P AG 3	ONE GAS INC 4.500% 11/01/48		08/10/2020	Various		2,719,908	1,988,000	24,720	1FE
688225 AH 4	OSHKOSH CORP 3.100% 03/01/30		08/26/2020	Robert W. Baird & Co		3,173,460	3,000,000	47,017	2FE
69354N AC 0	PRA Group Inc 7.375% 09/01/25		08/17/2020	Various		3,198,750	3,100,000	0	3FE
694308 HH 3	Pacific Gas & Elec Co 4.750% 02/15/44		07/29/2020	Stifel, Nicolaus and Co		4,085,515	3,500,000	76,660	2FE
694308 HN 0	Pacific Gas & Elec Co 4.250% 03/15/46		07/29/2020	Barclays Capital		3,854,935	3,500,000	56,194	2FE
694308 JG 3	Pacific Gas & Elec Co 2.500% 02/01/31		07/21/2020	ATHENE		251,488	250,000	590	2FE
694308 JN 8	Pacific Gas & Elec Co 4.950% 07/01/50		08/19/2020	Various		6,621,050	5,750,000	32,966	2FE
694476 AE 2	Pacific Life Corp 3.350% 09/15/50		09/10/2020	ATHENE		992,320	1,000,000	0	1FE
70213B AC 5	PARTNERRE FINANCE B LLC 4.500% 10/01/5		09/21/2020	Jefferies & Co		1,499,700	1,500,000	188	2FE
71427Q AC 2	PERNOD RIC INTL FIN LLC 2.750% 10/01/5		09/28/2020	Bank of America		4,870,000	5,000,000	0	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
718549 AE 8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/4.....		07/06/2020.....	JP Morgan.....		3,896,817	3,528,000	46,579	2FE.....
74275# AC 3	PRISA II 3.750% 11/17/32.....		08/19/2020.....	Direct-Private Placement.....		12,500,000	12,500,000	.0	2Z.....
74340X BQ 3	PROLOGIS LP 2.125% 10/15/50.....		08/06/2020.....	ATHENE.....		492,200	500,000	.0	1FE.....
744320 AY 8	Prudential Financial Inc 3.905% 12/07/.....		07/07/2020.....	ATHENE.....		93,179	81,000	281	1FE.....
744448 CE 9	Public Svc Co CO 4.750% 08/15/41.....		08/13/2020.....	Susquehanna Intl.....		4,478,095	3,397,000	896	1FE.....
744538 AD 1	PUB SVC NEW HAMP 2.400% 09/01/50.....		08/12/2020.....	Wells Fargo Funds.....		4,957,600	5,000,000	.0	1FE.....
74456Q BF 2	Public Services Electric & Gas 4.000%.....		08/28/2020.....	Susquehanna Intl.....		4,814,520	4,000,000	40,000	1FE.....
745867 AP 6	Pulte Homes Inc 6.375% 05/15/33.....		09/23/2020.....	Various.....		2,210,875	1,750,000	40,286	3FE.....
747262 AW 3	QVC INC 5.450% 08/15/34.....		09/24/2020.....	Seaport Group.....		1,993,750	2,000,000	11,657	3FE.....
74834L AQ 3	Quest Diagnostics Inc 5.750% 01/30/40.....		08/21/2020.....	Cantor Fitzgerald.....		5,430,800	4,000,000	15,972	2FE.....
74841C AB 7	QUICKEN LOANS LLC/QUICKN 3.875% 03/01/.....		09/22/2020.....	Various.....		3,980,600	4,000,000	1,507	3FE.....
749685 AU 7	RPM Inc 5.250% 06/01/45.....		08/20/2020.....	Seaport Group.....		9,247,575	7,500,000	90,781	2FE.....
75886F AF 4	Regeneron Pharmaceuticals 2.800% 09/15.....		08/07/2020.....	Goldman Sachs & Company.....		3,988,600	4,000,000	.0	2FE.....
75913M AA 7	Regions Bank 6.450% 06/26/37.....		09/29/2020.....	Robert W. Baird & Co.....		1,397,620	1,000,000	17,021	2FE.....
78409V AR 5	S&P Global Inc 2.300% 08/15/60.....		08/10/2020.....	Goldman Sachs & Company.....		8,858,430	9,000,000	.0	1FE.....
79766D TK 5	SAN FRANCISCO CALIF CITY & CNTY 2.958%.....		08/06/2020.....	Bank of America.....		3,000,000	3,000,000	.0	1FE.....
830867 AA 5	DELTA AIR LINES/SKYMILES 4.500% 10/20/.....		09/16/2020.....	Goldman Sachs & Company.....		500,000	500,000	.0	.....
830867 AB 3	DELTA AIR LINES/SKYMILES 4.750% 10/20/.....		09/17/2020.....	Various.....		5,650,540	5,500,000	.0	2FE.....
832248 BB 3	Smithfield Foods Inc 5.200% 04/01/29.....		07/17/2020.....	Credit Suisse.....		487,610	442,000	7,023	2FE.....
832248 BC 1	Smithfield Foods Inc 3.000% 10/15/30.....		09/10/2020.....	Various.....		8,760,780	8,800,000	.0	3FE.....
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40.....		07/10/2020.....	Millennium Advisors.....		175,732	140,000	1,632	2FE.....
844895 AX 0	Southwest Gas Corp 3.800% 09/29/46.....		08/13/2020.....	Mesirow Capital Markets.....		947,234	840,000	12,059	1FE.....
845743 BN 2	Southwestern Pub Svc Co 4.500% 08/15/4.....		09/16/2020.....	Keybanc Capital Markets.....		1,270,450	1,000,000	4,125	1FE.....
855244 BA 6	Starbucks Corp 3.500% 11/15/50.....		08/28/2020.....	Morgan Stanley DWD.....		4,224,040	4,000,000	44,333	2FE.....
871829 BN 6	Sysco Corp 6.600% 04/01/50.....		07/10/2020.....	Various.....		5,699,380	4,000,000	73,333	2FE.....
872540 AU 3	TJX Cos Inc New 4.500% 04/15/50.....		09/28/2020.....	Various.....		35,064,000	26,500,000	489,313	1FE.....
87264A AY 1	T-MOBILE USA INC 4.500% 04/15/50.....		08/25/2020.....	Various.....		28,559,048	22,750,000	340,219	2FE.....
87264A BM 6	T-MOBILE USA INC 3.300% 02/15/51.....		09/22/2020.....	Barclays Capital.....		997,930	1,000,000	.0	2FE.....
87289B AA 2	TCP DLF VIII 2018 CLO LLS Class A-1 Note.....		09/28/2020.....	Direct-Private Placement.....		655,738	655,738	.0	1FE.....
87305Q CG 4	TTX Co 4.650% 06/15/44.....		09/18/2020.....	Seaport Group.....		3,927,780	3,000,000	37,588	1FE.....
87305Q CN 9	TTX Co 4.600% 02/01/49.....		08/06/2020.....	Sun Trust Robinson Humphrey.....		4,158,630	3,000,000	3,450	1FE.....
878091 BG 1	Teachers Insurance & Annuity 3.300% 05.....		09/09/2020.....	ATHENE.....		1,035,060	1,000,000	11,367	.....
883203 CC 3	Textron Inc 2.450% 03/15/31.....		09/02/2020.....	Citigroup Global.....		2,509,025	2,500,000	4,934	2FE.....
913903 AV 2	Universal Health Services Inc 2.650% 1.....		09/10/2020.....	JP Morgan.....		2,991,540	3,000,000	.0	2FE.....
920253 AE 1	VALMONT INDUSTRIES 5.250% 10/01/54.....		07/30/2020.....	Mesirow Capital Markets.....		1,510,068	1,363,000	24,250	2FE.....
920253 AF 8	VALMONT INDUSTRIES 5.000% 10/01/44.....		09/25/2020.....	Seaport Group.....		4,475,080	4,000,000	98,889	2FE.....
92203# AZ 1	Vanguard Group Inc 3.250% 08/22/60.....		07/30/2020.....	Direct-Private Placement.....		31,000,000	31,000,000	.0	1Z.....
929160 AV 1	Vulcan Materials Co 4.500% 06/15/47.....		09/14/2020.....	Various.....		4,754,812	3,989,000	33,323	2FE.....
93884P DY 3	WASHINGTON GAS LIGHT CO 3.650% 09/15/4.....		09/29/2020.....	Seaport Group.....		1,151,180	1,000,000	1,622	1FE.....
95101V AA 7	WESLEYAN UNIVERSITY 4.781% 07/01/16.....		07/13/2020.....	FTN Financial Capital Markets.....		5,834,206	4,663,000	8,670	1FE.....
95709T AJ 9	Westar Energy 4.100% 04/01/43.....		09/18/2020.....	US Bancorp Piper Jaffrey.....		4,916,434	4,025,000	78,156	1FE.....
960386 AM 2	WABTEC 4.950% 09/15/28.....		09/24/2020.....	Millennium Advisors.....		1,168,340	1,000,000	1,788	2FE.....
960413 AS 1	WESTLAKE CHEMICAL CORP 5.000% 08/15/46.....		07/17/2020.....	Barclays Capital.....		4,649,320	4,000,000	86,667	2FE.....
963320 AX 4	Whirlpool Corp 4.600% 05/15/50.....		07/14/2020.....	Various.....		5,718,514	4,968,000	39,738	2FE.....
96332H CG 2	Whirlpool Corp 5.150% 03/01/43.....		07/23/2020.....	Citigroup Global.....		1,256,005	988,000	20,635	2FE.....
96812W AA 3	WILDLIFE CONSERVATION 3.414% 08/01/50.....		08/06/2020.....	Morgan Stanley DWD.....		7,000,000	7,000,000	.0	1FE.....
98419M AK 6	XYLEM INC 4.375% 11/01/46.....		09/17/2020.....	Various.....		1,681,234	1,400,000	23,212	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
98956P AH 5	Zimmer Holdings Inc 4.450% 08/15/45.....		08/20/2020.....	Various.....		2,812,186	2,474,000	48,196	2FE.....
013716 AW 5	Alcan Inc 5.750% 06/01/35.....	A.....	08/25/2020.....	ATHENE.....		1,368,152	943,000	12,953	1FE.....
01626P AG 1	ALIMENTATION COUCHE-TARD 4.500% 07/26/.....	A.....	07/24/2020.....	Various.....		8,203,290	7,000,000	127,000	2FE.....
01626P AN 6	ALIMENTATION COUCHE-TARD 3.800% 01/25/.....	A.....	09/15/2020.....	Various.....		5,558,570	5,000,000	19,211	2FE.....
11271L AB 8	BROOKFIELD FINANCE INC 4.700% 09/20/47.....	A.....	07/08/2020.....	Seaport Group.....		1,186,470	1,000,000	14,361	1FE.....
87971M BH 5	Telus Corp (Canada) 4.600% 11/16/48.....	A.....	08/20/2020.....	Barclays Capital.....		7,885,182	6,140,000	76,886	2FE.....
884903 AY 1	Thomson Corporation 5.500% 08/15/35.....	A.....	07/16/2020.....	ATHENE.....		1,350,830	1,000,000	23,681	2FE.....
98417E AR 1	Xstrata Finance Canada 5.550% 10/25/42.....	A.....	07/01/2020.....	MIZUHO.....		1,225,664	1,100,000	12,040	2FE.....
00131L AK 1	AIA GROUP LTD 3.200% 09/16/40.....	D.....	09/25/2020.....	Various.....		13,662,839	13,500,000	1,040	1FE.....
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29.....	D.....	09/24/2020.....	Various.....		3,958,975	3,500,000	35,375	2FE.....
009279 AC 4	AIRBUS SE 3.950% 04/10/47.....	D.....	08/12/2020.....	Robert W. Baird & Co.....		5,175,720	4,500,000	61,225	1FE.....
01273P AB 8	ALBERMALE WOD PTY LTD 3.450% 11/15/29.....	D.....	08/31/2020.....	Various.....		3,465,249	3,435,000	32,909	2FE.....
01273P AB 8	ALBERMALE WOD PTY LTD 3.450% 11/15/29.....	D.....	09/01/2020.....	Tax Free Exchange.....		1,496,008	1,500,000	0	2FE.....
02364W BG 9	America Movil SA de CV 4.375% 04/22/49.....	D.....	07/31/2020.....	MarketAxess.....		610,480	460,000	5,702	1FE.....
03330P AJ 8	Anchorage Credit Funding Ltd SERIES 2018.....	D.....	09/17/2020.....	GreensLedge Capital Markets.....		12,000,000	12,000,000	0	1FE.....
03332D AA 2	Anchorage Credit Funding Ltd SERIES 2020.....	D.....	09/04/2020.....	GreensLedge Capital Markets.....		20,000,000	20,000,000	0	1FE.....
034863 AY 6	ANGLO AMERICAN CAPITAL 3.950% 09/10/50.....	D.....	09/08/2020.....	Goldman Sachs & Company.....		6,406,595	6,500,000	0	2FE.....
03512T AE 1	ANGLOGOLD HOLDINGS PLC 3.750% 10/01/30.....	D.....	09/28/2020.....	JP Morgan.....		1,495,170	1,500,000	0	3FE.....
05523R AE 7	BAE SYSTEMS PLC 3.000% 09/15/50.....	D.....	09/08/2020.....	Barclays Capital.....		6,897,590	7,000,000	0	2FE.....
06738E BP 9	BARCLAYS PLC 3.564% 09/23/35.....	D.....	09/16/2020.....	Barclays Capital.....		3,000,000	3,000,000	0	2FE.....
14316C AG 8	Carlyle Global Market Strateg SERIES 201.....	D.....	09/01/2020.....	Credit Suisse.....		4,907,500	5,000,000	13,021	1FE.....
191241 AF 5	COCA-COLA FEMSA SAB CV 5.250% 11/26/43.....	D.....	09/28/2020.....	MarketAxess.....		1,376,740	1,000,000	18,083	1FE.....
202712 BJ 3	COMMONWEALTH BANK AUST 4.316% 01/10/48.....	D.....	09/10/2020.....	ATHENE.....		732,192	589,000	4,519	2FE.....
268317 AL 8	ELECTRICITE DE FRANCE SA 6.000% 01/22/.....	D.....	08/31/2020.....	Various.....		5,992,303	4,474,000	21,198	1FE.....
38175U AQ 5	Golub Capital Partners CLO L SERIES 2018.....	D.....	09/04/2020.....	Wells Fargo.....		17,000,000	17,000,000	0	1FE.....
40049J AZ 0	Grupo Televisa SA ADR 6.625% 01/15/40.....	D.....	07/22/2020.....	Bank of America.....		5,407,800	4,000,000	6,625	2FE.....
40049J BA 4	Grupo Televisa SA ADR 5.000% 05/13/45.....	D.....	08/20/2020.....	Bank of America.....		1,721,250	1,500,000	21,042	2FE.....
40049J BE 6	Grupo Televisa SA ADR 5.250% 05/24/49.....	D.....	09/15/2020.....	HSBC Securities.....		2,432,500	2,000,000	32,958	2FE.....
404280 AQ 2	HSBC HOLDINGS PLC 5.250% 03/14/44.....	D.....	07/02/2020.....	Goldman Sachs & Company.....		1,295,950	1,000,000	16,479	1FE.....
404280 CK 3	HSBC HOLDINGS PLC 2.357% 08/18/31.....	D.....	08/11/2020.....	HSBC Securities.....		3,000,000	3,000,000	0	1FE.....
45687A AG 7	INGERSOLL-RAND GL HLD CO 5.750% 06/15/.....	C.....	09/24/2020.....	US Bancorp Piper Jaffrey.....		1,411,180	1,000,000	16,451	2FE.....
62854A AP 9	MYLAN NV 5.250% 06/15/46.....	D.....	07/24/2020.....	Jefferies & Co.....		3,934,200	3,000,000	18,812	2FE.....
632525 AS 0	NATIONAL AUSTRALIA BANK 3.933% 08/02/3.....	D.....	07/23/2020.....	ATHENE.....		445,184	400,000	7,648	2FE.....
63859W AF 6	NATIONWIDE BLDG SOCIETY 4.125% 10/18/3.....	D.....	09/21/2020.....	Various.....		2,174,890	2,000,000	33,229	2FE.....
639057 AB 4	NATWEST GROUP PLC 3.032% 11/28/35.....	D.....	08/25/2020.....	Morgan Stanley DWD.....		4,000,000	4,000,000	0	2FE.....
654744 AD 3	NISSAN MOTOR CO 4.810% 09/17/30.....	D.....	09/11/2020.....	Various.....		6,405,796	6,400,000	0	2FE.....
714295 AA 0	PERRIGO FINANCE PLC 4.900% 12/15/44.....	D.....	08/14/2020.....	JP Morgan.....		10,325,118	9,250,000	75,065	2FE.....
78081B AE 3	ROYALTY PHARMA PLC 3.300% 09/02/40.....	D.....	08/26/2020.....	Various.....		8,182,290	8,500,000	0	2FE.....
78081B AF 0	ROYALTY PHARMA PLC 3.550% 09/02/50.....	D.....	08/31/2020.....	Various.....		17,115,504	17,725,000	0	2FE.....
822582 CH 3	SHELL INTERNATIONAL FIN 3.250% 04/06/5.....	C.....	09/10/2020.....	ATHENE.....		1,074,340	1,000,000	14,354	1FE.....
83367T BT 5	Societe Generale 5.625% 11/24/45.....	D.....	07/20/2020.....	Various.....		8,999,300	7,000,000	54,063	2FE.....
853254 AN 0	STANDARD CHARTERED PLC 5.700% 03/26/44.....	D.....	07/13/2020.....	Deutsche Bank.....		4,965,160	4,000,000	66,500	2FE.....
881575 AC 8	Tesco PLC 6.150% 11/15/37.....	D.....	09/23/2020.....	Greenwich Capital.....		23,192,925	17,850,000	337,063	2FE.....
89400P AK 9	TRANSURBAN FINANCE CO 2.450% 03/16/31.....	D.....	09/09/2020.....	Citigroup Global.....		4,996,800	5,000,000	0	2FE.....
92769X AP 0	VIRGIN MEDIA SECURED FIN 5.500% 05/15/.....	D.....	09/03/2020.....	Various.....		2,698,420	2,500,000	31,014	3FE.....
92858R AA 8	VMED Q2 UK FINANCING I 4.250% 01/31/31.....	D.....	09/15/2020.....	Bank of America.....		7,035,000	7,000,000	0	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
961214 EF 6	Westpac Bkg Corp	4.110% 07/24/34	D	07/23/2020	ATHENE		1,132,200	1,000,000	343	2FE
G6363# AP 2	NAC Aviation 29 DAC Series C	6.450% 02	D	08/22/2020	Direct-Private Placement		161,250	161,250	0	2FE
G6363# AQ 0	NAC Aviation 29 DAC Series D	6.700% 02	D	08/22/2020	Direct-Private Placement		83,750	83,750	0	2FE
G6363# AT 4	NAC Aviation 29 DAC Series G	6.680% 03	D	09/14/2020	Direct-Private Placement		267,200	267,200	0	4PL
G6363# AW 7	NAC Aviation 29 DAC Series J	4.920% 02	D	08/27/2020	Direct-Private Placement		209,100	209,100	0	2FE
3899999	Total - Bonds - Industrial and Miscellaneous						1,069,485,370	956,949,829	6,766,026	XXX

Bonds - Unaffiliated Bank Loans

07385@ AB 4	BearCom	4.734% 07/06/24		07/01/2020	Tax Free Exchange		5,677	5,714	1	3PL
07385@ AC 2	BearCom	4.734% 07/06/24		07/01/2020	Tax Free Exchange		741	745	0	3PL
07385@ AF 5	BearCom	4.734% 07/06/24		07/01/2020	Tax Free Exchange		770	775	0	3PL
09354@ AB 7	Blink Fitness	4.984% 11/08/24		09/30/2020	Direct-Private Placement		(652,643)	(652,643)	0	5PL
09354@ AD 3	Blink Fitness	5.749% 11/08/24		09/30/2020	Direct-Private Placement		657,476	657,476	0	5Z
56377@ AC 9	MannaPro	6.148% 12/08/23		08/05/2020	Direct-Private Placement		126,317	126,317	0	5PL
56377@ AC 9	MannaPro	6.148% 12/08/23		08/01/2020	Tax Free Exchange		1,184	1,194	0	5PL
60255W A* 6	Mindbody	7.152% 02/14/25		09/24/2020	Direct-Private Placement		13,882	13,882	0	5PL
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecu			08/14/2020	Direct-Private Placement		664,317	664,317	0	2PL
73116* AB 4	ISN Polk	5.398% 06/20/22		09/30/2020	Direct-Private Placement		52,386	52,386	0	4PL
73116* AC 2	ISN Polk-Hoffman	5.398% 06/20/22		09/30/2020	Direct-Private Placement		3,781	3,781	0	4PL
74378* AA 7	Provation LO	7.268% 03/09/24		09/15/2020	Direct-Private Placement		1,000,000	1,000,000	0	3FE
74741* AC 3	Q-Centrix	4.734% 11/30/24		03/24/2020	Direct-Private Placement		(84,427)	(84,427)	0	2PL
75975# AC 3	Reladyne 2L	5.304% 07/22/22		01/01/2020	Tax Free Exchange		(33,661)	(33,703)	0	4PL
75975# AM 1	Reladyne 2L	5.304% 07/22/22		01/01/2020	Tax Free Exchange		72,130	72,221	0	3PL
75975# AN 9	Reladyne 2L	5.304% 01/22/21		01/01/2020	Tax Free Exchange		(60,570)	(60,647)	0	4PL
75975# AQ 2	Reladyne 2L	5.304% 07/22/22		01/01/2020	Tax Free Exchange		(38,469)	(38,517)	0	4PL
75975# AR 0	Reladyne 2L	5.304% 07/22/22		08/21/2020	Direct-Private Placement		40,283	40,283	0	4PL
75975# AS 8	Reladyne 2L	5.304% 07/22/22		01/01/2020	Tax Free Exchange		15,343	15,362	0	4PL
75975# AT 6	Reladyne 2L	5.304% 07/22/22		01/01/2020	Tax Free Exchange		60,570	60,647	0	4PL
87297* AB 5	TLE	5.734% 06/28/24		07/01/2020	Tax Free Exchange		271,761	273,297	44	5PL
87758# AA 5	Taymax	2.734% 07/31/25		06/29/2020	Direct-Private Placement		41,123	41,123	0	5PL
87758# AA 5	Taymax	2.734% 07/31/25		01/01/2020	Tax Free Exchange		(47,543)	(47,913)	0	5PL
87758* AB 7	Taymax	2.734% 07/31/25		06/29/2020	Direct-Private Placement		98,542	98,542	0	5PL
87758* AB 7	Taymax	2.734% 07/31/25		01/01/2020	Tax Free Exchange		47,567	47,913	0	5PL
87758@ AA 7	Taymax	2.734% 07/31/25		06/29/2020	Direct-Private Placement		8,001	8,001	0	5PL
87758@ AA 7	Taymax	2.734% 07/31/25		01/01/2020	Tax Free Exchange		4	0	0	5PL
87758@ AD 1	Taymax	2.734% 07/31/25		06/29/2020	Direct-Private Placement		(90,993)	(90,993)	0	5PL
89213* AA 4	TownePark Towne Holdings	5.499% 05/24/		09/30/2020	Direct-Private Placement		6,034	6,034	0	4PL
89989# AD 6	Turbo Buyer Inc Portfolio Group	6.156%		06/30/2020	Direct-Private Placement		1,000,000	1,000,000	0	4FE
8299999	Total - Bonds - Unaffiliated Bank Loans						3,179,583	3,181,167	45	XXX
8399997	Total - Bonds - Part 3						1,078,595,431	965,929,812	6,792,241	XXX
8399999	Total - Bonds						1,078,595,431	965,929,812	6,792,241	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

88339P 10 1	RealReal Inc			08/21/2020	Direct		79,224,000	1,353,938	XXX	0
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							1,353,938	XXX	0

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

31338\$ 11 2	FHLB - Dallas Class B			09/30/2020	Direct		2,703,000	270,300	XXX	0
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							270,300	XXX	0

QE04.6

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
9799997	Total - Common Stocks - Part 3.....					1,624,238	XXX	0	XXX
9799999	Total - Common Stocks.....					1,624,238	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					1,624,238	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					1,080,219,669	XXX	6,792,241	XXX

QE04.7

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	..	09/01/2020	Paydown.....		478,104	478,104	501,635	498,525	0	(20,422)	0	(20,422)	0	478,104	0	0	0	11,786	09/15/2041	1.....
36225A PD 6	Government Natl Mtg Assn Pool 780420	7..	09/01/2020	Paydown.....		514	514	527	518	0	(4)	0	(4)	0	514	0	0	0	26	08/15/2026	1.....
36225A UH 1	Government Natl Mtg Assn Pool 780584	7..	09/01/2020	Paydown.....		999	999	1,009	1,004	0	(5)	0	(5)	0	999	0	0	0	46	06/15/2027	1.....
36230K L4 1	Government National Mortgage A 751247	..	09/01/2020	Paydown.....		535,736	535,736	560,179	557,958	0	(22,222)	0	(22,222)	0	535,736	0	0	0	14,205	10/15/2040	1.....
38373A EF 9	Government National Mortgage A REMIC Se	..	09/01/2020	Paydown.....		539,633	539,633	522,011	531,318	0	8,315	0	8,315	0	539,633	0	0	0	15,823	08/20/2039	1.....
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	09/01/2020	Paydown.....		0	0	1,238	1,135	0	(1,135)	0	(1,135)	0	0	0	0	0	123	10/16/2048	1.....
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009	..	09/01/2020	Paydown.....		366,521	366,521	350,027	359,071	0	7,450	0	7,450	0	366,521	0	0	0	10,776	06/20/2039	1.....
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		1,000,821	1,000,821	953,282	979,540	0	21,280	0	21,280	0	1,000,821	0	0	0	29,456	06/20/2039	1.....
38374V AY 5	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		2,180,054	2,180,054	2,147,354	2,164,609	0	15,445	0	15,445	0	2,180,054	0	0	0	63,358	06/20/2039	1.....
38376C XK 0	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		1,307,673	1,307,673	1,281,520	1,294,636	0	13,037	0	13,037	0	1,307,673	0	0	0	38,586	09/20/2039	1.....
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		980,853	980,853	934,262	969,413	0	11,439	0	11,439	0	980,853	0	0	0	25,825	11/16/2024	1.....
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		414,786	414,786	400,787	408,415	0	6,371	0	6,371	0	414,786	0	0	0	12,147	08/20/2039	1.....
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C	..	09/01/2020	Paydown.....		0	0	3,486	3,089	0	(3,089)	0	(3,089)	0	0	0	0	0	366	12/16/2043	1.....
38376J DY 7	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		1,256,510	1,256,510	1,227,257	1,243,309	0	13,202	0	13,202	0	1,256,510	0	0	0	36,453	10/20/2038	1.....
38376J SZ 8	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		1,518,753	1,518,753	1,532,042	1,522,241	0	(3,488)	0	(3,488)	0	1,518,753	0	0	0	44,984	11/20/2039	1.....
38376K WB 3	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		2,675,396	2,675,396	2,617,289	2,647,270	0	28,126	0	28,126	0	2,675,396	0	0	0	78,801	07/20/2039	1.....
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2020	Paydown.....		940,857	940,857	935,541	937,291	0	3,566	0	3,566	0	940,857	0	0	0	27,818	12/20/2039	1.....
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201	..	09/01/2020	Paydown.....		2,071,875	2,071,875	2,087,414	2,068,830	0	3,045	0	3,045	0	2,071,875	0	0	0	59,990	04/20/2039	1.....
38377Y W4 8	Government National Mortgage A SERIES 20	..	09/20/2020	Paydown.....		0	0	68,201	59,971	0	(59,971)	0	(59,971)	0	0	0	0	0	10,535	10/20/2041	1.....
912828 NT 3	United States Treasury 2.625% 08/15/20..	..	08/15/2020	Maturity.....		210,000	210,000	218,882	211,328	0	(1,328)	0	(1,328)	0	210,000	0	0	0	5,513	08/15/2020	1.....
0599999	Total - Bonds - U.S. Government.....					16,479,085	16,479,085	16,343,943	16,459,471	0	19,612	0	19,612	0	16,479,085	0	0	0	486,617	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
199098 AM 6	COLUMBUS-FRANKLIN CNTY OHIO 5.150% 08/	..	08/15/2020	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,000	08/15/2020	1FE.....
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	09/01/2020	Paydown.....		3,004,800	3,004,800	3,077,982	3,070,471	0	(65,671)	0	(65,671)	0	3,004,800	0	0	0	69,461	10/01/2041	1.....
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	09/01/2020	Paydown.....		690,282	690,282	673,133	674,816	0	15,466	0	15,466	0	690,282	0	0	0	16,089	11/01/2040	1.....
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	09/01/2020	Paydown.....		1,240,283	1,240,283	1,266,445	1,263,544	0	(23,261)	0	(23,261)	0	1,240,283	0	0	0	25,025	04/01/2042	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
3128MJ MB 3	Federal Home Loan Mtg Corp G08353 4.5		09/01/2020	Paydown		366,485	366,485	366,084	366,060	0	425	0	425	0	366,485	0	0	0	10,991	07/01/2039	1
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479 3.5		09/01/2020	Paydown		343,266	343,266	353,242	352,251	0	(8,985)	0	(8,985)	0	343,266	0	0	0	8,059	03/01/2042	1
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 3.0		09/01/2020	Paydown		370,606	370,606	379,350	378,771	0	(8,165)	0	(8,165)	0	370,606	0	0	0	7,411	12/01/2044	1
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42		09/01/2020	Paydown		885,610	885,610	909,826	906,330	0	(20,720)	0	(20,720)	0	885,610	0	0	0	16,901	11/01/2042	1
31292H X3 3	Federal Home Ln Mtg Corp C01598 5.000		09/01/2020	Paydown		49,994	49,994	51,693	51,314	0	(1,321)	0	(1,321)	0	49,994	0	0	0	1,681	08/01/2033	1
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2020	Paydown		172,384	172,384	170,768	170,918	0	1,466	0	1,466	0	172,384	0	0	0	2,935	01/01/2043	1
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39		09/01/2020	Paydown		387,937	387,937	381,512	382,062	0	5,875	0	5,875	0	387,937	0	0	0	12,367	06/01/2039	1
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40		09/01/2020	Paydown		645,134	645,134	667,713	665,774	0	(20,640)	0	(20,640)	0	645,134	0	0	0	21,306	04/01/2040	1
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40		09/01/2020	Paydown		708,323	708,323	730,016	727,810	0	(19,487)	0	(19,487)	0	708,323	0	0	0	18,090	09/01/2040	1
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41		09/01/2020	Paydown		293,411	293,411	296,529	295,817	0	(2,406)	0	(2,406)	0	293,411	0	0	0	9,887	02/01/2041	1
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41		09/01/2020	Paydown		967,421	967,421	1,003,699	999,487	0	(32,066)	0	(32,066)	0	967,421	0	0	0	26,501	03/01/2041	1
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000		09/01/2020	Paydown		8,476	8,476	8,758	8,717	0	(242)	0	(242)	0	8,476	0	0	0	282	12/01/2033	1
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42		09/01/2020	Paydown		2,108,434	2,108,434	2,108,434	2,108,434	0	0	0	0	0	2,108,434	0	0	0	42,776	03/01/2042	1
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42		09/01/2020	Paydown		1,198,221	1,198,221	1,236,789	1,232,255	0	(34,033)	0	(34,033)	0	1,198,221	0	0	0	27,752	04/01/2042	1
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%		09/01/2020	Paydown		1,729,946	1,729,946	1,806,172	1,798,879	0	(68,933)	0	(68,933)	0	1,729,946	0	0	0	34,468	11/01/2042	1
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206 2.5		09/01/2020	Paydown		1,157,466	1,157,466	1,130,700	1,133,062	0	24,404	0	24,404	0	1,157,466	0	0	0	19,106	01/01/2043	1
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1		09/01/2020	Paydown		470,770	470,770	465,326	465,680	0	5,089	0	5,089	0	470,770	0	0	0	12,594	10/01/2040	1
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		09/01/2020	Paydown		3,505,789	3,505,789	3,429,376	3,454,770	0	51,018	0	51,018	0	3,505,789	0	0	0	96,136	10/25/2041	1
3136AE TQ 0	Federal Natl Mtg Assn SERIES 201354 CLAS		09/01/2020	Paydown		194,195	194,195	193,588	193,624	0	571	0	571	0	194,195	0	0	0	3,917	06/25/2033	1
3136B1 VQ 4	FANNIE MAE SERIES 201825 CLASS ZC 4.00		09/01/2020	Paydown		2,060,017	2,060,017	2,053,579	2,053,607	0	6,410	0	6,410	0	2,060,017	0	0	0	55,771	04/25/2048	1
31377U 4H 3	Fannie mae 387924 4.250% 08/01/36		09/25/2020	Call	104.0000	2,262,000	2,175,000	2,294,285	2,293,219	0	(5,364)	0	(5,364)	0	2,287,855	0	(112,855)	(112,855)	157,612	08/01/2036	1
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375		09/01/2020	Paydown		934,090	934,090	885,634	915,418	0	18,673	0	18,673	0	934,090	0	0	0	24,853	11/15/2040	1
3137A5 DU 5	Federal Home Ln Mtg Corp REMIC Ser 378		09/01/2020	Paydown		2,042,673	2,042,673	2,033,417	2,038,744	0	3,929	0	3,929	0	2,042,673	0	0	0	54,151	11/15/2040	1
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382		09/01/2020	Paydown		1,799,128	1,799,128	1,690,619	1,795,985	0	3,144	0	3,144	0	1,799,128	0	0	0	42,455	02/15/2036	1
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382		09/01/2020	Paydown		62,870	62,870	66,721	64,097	0	(1,227)	0	(1,227)	0	62,870	0	0	0	1,889	03/15/2041	1
3137A8 Z3 5	Federal Home Ln Mtg Corp REMIC Ser 383		09/01/2020	Paydown		564,663	564,663	519,490	545,988	0	18,675	0	18,675	0	564,663	0	0	0	13,025	04/15/2031	1
3137A9 B7 0	Federal Home Ln Mtg Corp REMIC Ser 384		09/01/2020	Paydown		1,495,819	1,495,819	1,378,023	1,450,333	0	45,485	0	45,485	0	1,495,819	0	0	0	35,189	04/15/2031	1
3137AK CT 6	Federal Home Ln Mtg Corp REMIC Ser 398		09/01/2020	Paydown		847,047	847,047	822,694	839,075	0	7,972	0	7,972	0	847,047	0	0	0	21,975	01/15/2042	1
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402		09/01/2020	Paydown		2,391,745	2,391,745	2,405,199	2,395,466	0	(3,721)	0	(3,721)	0	2,391,745	0	0	0	64,389	02/15/2042	1
3137B2 FH 8	FREDDIE MAC SERIES 4206 CLASS EU 3.000		09/01/2020	Paydown		177,151	177,151	176,598	176,657	0	494	0	494	0	177,151	0	0	0	3,613	05/15/2033	1
3137FN R6 9	FREDDIE MAC SERIES 4916 CLASS UZ 3.000		09/01/2020	Paydown		1,954,152	1,954,152	1,939,191	1,939,291	0	14,861	0	14,861	0	1,954,152	0	0	0	38,720	09/25/2049	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
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50		09/01/2020	Paydown		28,915	28,915	29,918	29,695	0	(780)	0	(780)	0	28,915	0	0	0	1,059	10/01/2033	1
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41		09/01/2020	Paydown		802,191	802,191	794,545	795,778	0	6,413	0	6,413	0	802,191	0	0	0	22,182	02/01/2041	1
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41		09/01/2020	Paydown		754,838	754,838	762,151	761,294	0	(6,455)	0	(6,455)	0	754,838	0	0	0	18,160	11/01/2041	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43		09/01/2020	Paydown		254,864	254,864	251,081	251,372	0	3,492	0	3,492	0	254,864	0	0	0	5,037	01/01/2043	1
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44		09/01/2020	Paydown		191,018	191,018	194,719	194,423	0	(3,405)	0	(3,405)	0	191,018	0	0	0	3,784	11/01/2044	1
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45		09/01/2020	Paydown		93,190	93,190	101,577	100,431	0	(7,241)	0	(7,241)	0	93,190	0	0	0	2,458	03/01/2045	1
3138L3 Q6 5	FN AM3176 3.770% 05/01/43		09/01/2020	Paydown		23,624	23,624	24,296	24,195	0	(570)	0	(570)	0	23,624	0	0	0	594	05/01/2043	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44		09/01/2020	Paydown		36,355	36,355	40,422	39,844	0	(3,489)	0	(3,489)	0	36,355	0	0	0	1,001	07/01/2044	1
3138L6 LM 8	Fannie Mae AM5731 3.990% 06/01/44		09/01/2020	Paydown		15,071	15,071	15,860	15,844	0	(772)	0	(772)	0	15,071	0	0	0	401	06/01/2044	1
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29		09/01/2020	Paydown		48,480	48,480	52,206	50,993	0	(2,514)	0	(2,514)	0	48,480	0	0	0	1,212	10/01/2029	1
3138L7 W2 8	Fannie Mae 4.090% 11/01/39		09/01/2020	Paydown		41,095	41,095	44,748	44,122	0	(3,027)	0	(3,027)	0	41,095	0	0	0	1,135	11/01/2039	1
3138L8 6R 0	FNMA 3.430% 03/01/40		09/01/2020	Paydown		39,226	39,226	41,580	41,160	0	(1,934)	0	(1,934)	0	39,226	0	0	0	910	03/01/2040	1
3138L8 VF 8	FNMA 3.670% 01/01/45		09/01/2020	Paydown		88,441	88,441	89,657	89,398	0	(957)	0	(957)	0	88,441	0	0	0	2,193	01/01/2045	1
3138L8 W8 3	FNMA 3.410% 01/01/32		09/01/2020	Paydown		25,954	25,954	27,106	26,784	0	(830)	0	(830)	0	25,954	0	0	0	597	01/01/2032	1
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45		09/01/2020	Paydown		40,520	40,520	38,965	39,039	0	1,480	0	1,480	0	40,520	0	0	0	928	12/01/2045	1
3138LN 4G 3	Fannie Mae AN9822 3.980% 07/01/38		09/01/2020	Paydown		22,226	22,226	24,179	24,131	0	(1,905)	0	(1,905)	0	22,226	0	0	0	597	07/01/2038	1
3138MO BE 9	Fannie Mae AO8136 3.000% 08/01/42		09/01/2020	Paydown		2,044,563	2,044,563	2,097,275	2,091,237	0	(46,674)	0	(46,674)	0	2,044,563	0	0	0	38,934	08/01/2042	1
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43		09/01/2020	Paydown		314,380	314,380	307,169	307,809	0	6,571	0	6,571	0	314,380	0	0	0	6,443	02/01/2043	1
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43		09/01/2020	Paydown		123,871	123,871	121,471	121,700	0	2,171	0	2,171	0	123,871	0	0	0	2,604	02/01/2043	1
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		09/01/2020	Paydown		381,287	381,287	398,386	397,214	0	(15,927)	0	(15,927)	0	381,287	0	0	0	10,265	08/01/2043	1
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43		09/01/2020	Paydown		4,009,898	4,009,898	3,871,744	3,883,156	0	126,742	0	126,742	0	4,009,898	0	0	0	82,037	04/01/2043	1
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44		09/01/2020	Paydown		41,410	41,410	45,170	44,978	0	(3,568)	0	(3,568)	0	41,410	0	0	0	1,242	10/01/2044	1
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8		09/01/2020	Paydown		7,622	7,622	7,810	7,716	0	(94)	0	(94)	0	7,622	0	0	0	310	12/25/2032	1
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1		09/01/2020	Paydown		1,049,622	1,049,622	1,075,862	1,059,622	0	(10,000)	0	(10,000)	0	1,049,622	0	0	0	34,854	02/25/2035	1
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4		09/01/2020	Paydown		972,578	972,578	996,893	982,886	0	(10,308)	0	(10,308)	0	972,578	0	0	0	32,197	05/25/2035	1
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5		09/01/2020	Paydown		37,983	37,983	39,051	38,732	0	(749)	0	(749)	0	37,983	0	0	0	1,646	07/25/2036	1
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA		09/01/2020	Paydown		85,301	85,301	84,528	84,946	0	354	0	354	0	85,301	0	0	0	2,500	10/15/2025	1
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7		09/01/2020	Paydown		5,131	5,131	5,237	5,245	0	(114)	0	(114)	0	5,131	0	0	0	222	08/25/2036	1
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82		09/01/2020	Paydown		153,739	153,739	156,814	155,193	0	(1,453)	0	(1,453)	0	153,739	0	0	0	7,445	09/25/2036	1
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1		09/01/2020	Paydown		75,876	75,876	75,591	75,573	0	303	0	303	0	75,876	0	0	0	2,880	08/25/2036	1
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4		09/01/2020	Paydown		527,749	527,749	551,498	539,647	0	(11,898)	0	(11,898)	0	527,749	0	0	0	15,657	07/25/2039	1
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6		09/01/2020	Paydown		432,912	432,912	409,102	420,806	0	12,106	0	12,106	0	432,912	0	0	0	11,561	09/25/2029	1
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7		09/01/2020	Paydown		43,822	43,822	43,812	43,717	0	105	0	105	0	43,822	0	0	0	2,083	08/25/2037	1
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl		09/01/2020	Paydown		211,504	211,504	196,424	202,545	0	8,960	0	8,960	0	211,504	0	0	0	6,363	04/25/2038	1
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320		09/01/2020	Paydown		7,537	7,537	7,636	7,595	0	(58)	0	(58)	0	7,537	0	0	0	302	08/15/2036	1
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320		09/01/2020	Paydown		246,198	246,198	259,738	254,050	0	(7,852)	0	(7,852)	0	246,198	0	0	0	9,075	08/15/2036	1
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA		09/01/2020	Paydown		244,901	244,901	239,592	241,547	0	3,354	0	3,354	0	244,901	0	0	0	8,318	08/15/2036	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
31397F L8 3	FREDDIE MAC REMIC Ser 3284 CI BZ 4.		09/01/2020	Paydown		491,978	491,978	457,778	473,902	0	18,076	0	18,076	0	491,978	0	0	0	14,189	03/15/2037	1
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4		09/01/2020	Paydown		646,362	646,362	609,600	633,099	0	13,262	0	13,262	0	646,362	0	0	0	17,430	04/25/2029	1
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2		09/01/2020	Paydown		494,497	494,497	482,211	490,467	0	4,030	0	4,030	0	494,497	0	0	0	13,092	03/25/2026	1
31397S 5N 0	Federal Natl Mtg Assn REMIC Ser 2011-4		09/01/2020	Paydown		2,737,170	2,737,170	2,512,209	2,648,403	0	88,766	0	88,766	0	2,737,170	0	0	0	62,417	05/25/2031	1
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3		09/01/2020	Paydown		1,640,590	1,640,590	1,503,191	1,580,936	0	59,654	0	59,654	0	1,640,590	0	0	0	38,263	05/25/2031	1
31397U JT 7	Federal Natl Mtg Assn REMIC Ser 2011-5		09/01/2020	Paydown		1,367,127	1,367,127	1,250,494	1,321,535	0	45,592	0	45,592	0	1,367,127	0	0	0	33,054	06/25/2031	1
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346		09/01/2020	Paydown		21,592	21,592	21,393	21,462	0	129	0	129	0	21,592	0	0	0	707	07/15/2038	1
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354		09/01/2020	Paydown		533,047	533,047	517,555	528,599	0	4,447	0	4,447	0	533,047	0	0	0	14,212	06/15/2024	1
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1		09/01/2020	Paydown		417,773	417,773	417,773	417,773	0	0	0	0	0	417,773	0	0	0	13,717	02/25/2040	1
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1		09/01/2020	Paydown		385,616	385,616	388,026	386,166	0	(550)	0	(550)	0	385,616	0	0	0	13,031	02/25/2040	1
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357		09/01/2020	Paydown		235,425	235,425	224,684	232,400	0	3,025	0	3,025	0	235,425	0	0	0	6,329	09/15/2024	1
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1		09/01/2020	Paydown		194,596	194,596	203,353	198,996	0	(4,400)	0	(4,400)	0	194,596	0	0	0	5,834	03/25/2040	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		09/25/2020	Paydown		0	0	237,324	215,985	0	(215,985)	0	(215,985)	0	0	0	0	0	41,938	12/25/2040	1
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1.		09/01/2020	Paydown		97,364	97,364	100,261	99,638	0	(2,274)	0	(2,274)	0	97,364	0	0	0	3,234	11/01/2033	1
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49		09/01/2020	Paydown		44,950	44,950	44,978	44,976	0	(26)	0	(26)	0	44,950	0	0	0	1,144	05/01/2049	1
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49		09/01/2020	Paydown		10,585	10,585	10,856	10,852	0	(267)	0	(267)	0	10,585	0	0	0	303	06/01/2049	1
3140HW B8 4	Fannie mae BL4562 2.930% 10/01/49		09/01/2020	Paydown		14,368	14,368	14,736	14,735	0	(367)	0	(367)	0	14,368	0	0	0	284	10/01/2049	1
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0.		09/01/2020	Paydown		361,736	361,736	370,328	369,180	0	(7,444)	0	(7,444)	0	361,736	0	0	0	9,492	06/01/2039	1
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		09/01/2020	Paydown		51,286	51,286	50,797	50,875	0	411	0	411	0	51,286	0	0	0	1,703	01/01/2039	1
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		09/01/2020	Paydown		242,783	242,783	245,363	244,968	0	(2,185)	0	(2,185)	0	242,783	0	0	0	6,385	04/01/2039	1
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		09/01/2020	Paydown		482,726	482,726	479,558	479,811	0	2,916	0	2,916	0	482,726	0	0	0	11,334	11/01/2040	1
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		09/01/2020	Paydown		99,891	99,891	101,359	101,171	0	(1,280)	0	(1,280)	0	99,891	0	0	0	3,086	05/01/2040	1
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		09/01/2020	Paydown		838,607	838,607	869,793	867,239	0	(28,632)	0	(28,632)	0	838,607	0	0	0	19,919	11/01/2041	1
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		09/01/2020	Paydown		3,321,304	3,321,304	3,404,596	3,395,351	0	(74,048)	0	(74,048)	0	3,321,304	0	0	0	77,644	11/01/2041	1
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		09/01/2020	Paydown		765,099	765,099	800,604	797,850	0	(32,751)	0	(32,751)	0	765,099	0	0	0	17,551	08/01/2042	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2020	Paydown		752,074	752,074	770,406	767,910	0	(15,836)	0	(15,836)	0	752,074	0	0	0	12,647	11/01/2042	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43		09/01/2020	Paydown		753,209	753,209	733,934	735,475	0	17,734	0	17,734	0	753,209	0	0	0	14,830	02/01/2043	1
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43		09/01/2020	Paydown		325,155	325,155	316,772	317,281	0	7,874	0	7,874	0	325,155	0	0	0	6,609	02/01/2043	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2020	Paydown		182,832	182,832	186,717	186,370	0	(3,538)	0	(3,538)	0	182,832	0	0	0	6,009	07/01/2039	1
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		09/01/2020	Paydown		1,154,556	1,154,556	1,153,113	1,153,032	0	1,524	0	1,524	0	1,154,556	0	0	0	22,515	02/01/2042	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		09/01/2020	Paydown		3,091,204	3,091,204	3,124,048	3,120,375	0	(29,171)	0	(29,171)	0	3,091,204	0	0	0	47,992	12/01/2042	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2020	Paydown		265,368	265,368	251,457	252,299	0	13,069	0	13,069	0	265,368	0	0	0	6,096	09/01/2040	1
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		09/01/2020	Paydown		618,527	618,527	577,550	580,896	0	37,632	0	37,632	0	618,527	0	0	0	15,154	09/01/2040	1
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		09/01/2020	Paydown		153,231	153,231	150,884	151,058	0	2,173	0	2,173	0	153,231	0	0	0	4,058	08/01/2040	1
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		09/01/2020	Paydown		157,687	157,687	155,272	155,392	0	2,295	0	2,295	0	157,687	0	0	0	4,511	09/01/2040	1
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		09/01/2020	Paydown		5,641	5,641	5,317	5,391	0	251	0	251	0	5,641	0	0	0	132	09/01/2040	1
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		09/01/2020	Paydown		450,304	450,304	435,599	437,108	0	13,195	0	13,195	0	450,304	0	0	0	10,517	09/01/2040	1
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		09/01/2020	Paydown		381,009	381,009	386,605	385,908	0	(4,899)	0	(4,899)	0	381,009	0	0	0	9,071	10/01/2040	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
31419K	KE 4 Fannie Mae AE8392 3.500% 11/01/40.....		09/01/2020	Paydown.....		1,661,977	1,661,977	1,653,377	1,653,768	0	8,208	0	8,208	0	1,661,977	0	0	0	38,309	11/01/2040	1.....
31419L	XJ 7 Fannie Mae AE9680 4.000% 12/01/40.....		09/01/2020	Paydown.....		169,812	169,812	165,354	165,888	0	3,924	0	3,924	0	169,812	0	0	0	4,132	12/01/2040	1.....
35563C	AJ 7 Freddie Mac Military Housing SERIES 2015		09/25/2020	Paydown.....		12,554	12,554	13,723	15,475	0	(2,920)	0	(2,920)	0	12,554	0	0	0	661	10/25/2052	1.....
69848A	AA 6 PANHANDLE TX ECON DEV CORP LEA		07/15/2020	Redemption 100.0000.....		111,959	111,959	111,959	111,959	0	0	0	0	0	111,959	0	0	0	4,462	07/15/2048	1FE.....
911760	TN 6 US Dept Veterans Affairs REMIC Ser 200.....		09/01/2020	Paydown.....		0	0	47,433	36,846	0	(36,846)	0	(36,846)	0	0	0	0	0	5,354	05/15/2033	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					78,358,051	78,271,051	78,054,738	78,561,943	0	(178,040)	0	(178,040)	0	78,383,906	0	(112,855)	(112,855)	2,078,914	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@	AA 2 AES Hawaii Inc 6.870% 06/30/22.....		09/30/2020	Redemption 100.0000.....		107,000	107,000	107,000	107,000	0	0	0	0	0	107,000	0	0	0	5,513	06/30/2022	5.....
00206R	DB 5 AT&T INC 3.800% 03/15/22.....		07/23/2020	Call 105.4744.....		2,109,488	2,000,000	1,993,436	1,997,409	0	634	0	634	0	1,998,043	0	1,957	1,957	174,510	03/15/2022	2FE.....
00206R	FS 6 AT&T INC 5.300% 08/15/58.....		09/18/2020	Taxable Exchange.....		3,974,011	2,500,000	3,295,300	0	0	(1,599)	0	(1,599)	0	3,293,701	0	680,310	680,310	78,764	08/15/2058	2FE.....
00206R	KH 4 AT&T INC 2.250% 02/01/32.....		09/29/2020	ATHENE.....		501,346	500,000	499,095	0	0	10	0	10	0	499,105	0	2,241	2,241	1,719	02/01/2032	2FE.....
00206R	ME 9 AT&T INC 3.650% 09/15/59.....		09/18/2020	Exchange.....		721	725	889	0	0	0	0	0	889	0	(168)	(168)	0	09/15/2059	2Z.....	
00255U	AA 3 Apollo Aviation Securizatio SERIES 202.....		07/15/2020	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/16/2040	1FE.....
009098	A* 5 AMAZON CARGO CTL 4.494% 11/10/39.....		09/10/2020	Redemption 100.0000.....		39,757	39,757	39,757	39,757	0	0	0	0	0	39,757	0	0	0	1,190	11/10/2039	1.....
01185*	AA 3 ALASKA VENTURES 4.670% 06/30/33.....		09/30/2020	Redemption 100.0000.....		119,074	119,074	119,074	119,074	0	0	0	0	0	119,074	0	0	0	4,171	06/30/2033	2FE.....
015271	AD 1 ALEXANDRIA REAL ESTATE E 3.900% 06/15/.....		09/04/2020	Call 109.5162.....		3,285,485	3,000,000	2,991,360	2,996,646	0	621	0	621	0	2,997,267	0	2,733	2,733	369,660	06/15/2023	2FE.....
023761	AA 7 AMER AIRLINE 17-1 AA PTT 3.650% 08/15/.....		08/15/2020	Redemption 100.0000.....		285,000	285,000	283,652	283,593	0	85	0	85	0	283,678	0	1,322	1,322	10,403	02/15/2029	2FE.....
02378W	AA 7 AMER AIRLINE 17-1B PTT 4.950% 08/15/26.....		08/15/2020	Redemption 100.0000.....		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	3,360	02/15/2025	3FE.....
02660T	EQ 2 AMERICAN HOME MORTGAGE INVESTM SERIES 20.....		09/01/2020	Paydown.....		227,000	227,000	221,149	222,011	0	4,989	0	4,989	0	227,000	0	0	0	4,064	09/25/2045	1FM.....
035242	AA 4 ANHEUSER-BUSCH INBEV FIN 2.625% 01/17/.....		07/07/2020	Call 105.1250.....		1,051,250	1,000,000	984,000	987,182	0	2,090	0	2,090	0	989,272	0	10,728	10,728	76,771	01/17/2023	2FE.....
037411	BA 2 Apache Corp 4.750% 04/15/43.....		08/18/2020	Call 96.5000.....		12,921,350	13,390,000	12,187,941	10,380,423	0	12,562	0	12,562	0	12,209,585	0	759,464	759,464	487,623	04/15/2043	3FE.....
04004#	AA 2 Center Operating Company AKA Dallas Aren.....		09/30/2020	Redemption 100.0000.....		38,116	38,116	38,116	38,116	0	0	0	0	0	38,116	0	0	0	2,392	09/30/2023	2FE.....
04774#	AA 0 ATLANTA FALCONS Series A 3.590% 09/01/.....		09/01/2020	Redemption 100.0000.....		82,091	82,091	82,091	82,091	0	0	0	0	0	82,091	0	0	0	2,947	09/01/2042	2PL.....
04774#	AB 8 ATLANTA FALCONS Series B 3.590% 09/01/.....		09/01/2020	Redemption 100.0000.....		54,727	54,727	54,727	54,727	0	0	0	0	0	54,727	0	0	0	1,965	09/01/2042	2PL.....
05590#	AA 9 BP HOUSTON HQ 2017 CTL Pass Through Trus.....		09/15/2020	Redemption 100.0000.....		89,590	89,590	89,590	89,590	0	0	0	0	0	89,590	0	0	0	2,115	11/15/2032	1.....
07123#	AA 1 BATON ROUGE 4.320% 11/15/37.....		09/15/2020	Redemption 100.0000.....		20,235	20,235	20,235	20,235	0	0	0	0	0	20,235	0	0	0	584	11/15/2037	1.....
09951L	AA 1 BOOZ ALLEN HAMILTON INC 3.875% 09/01/2.....		09/18/2020	Stifel, Nicolaus and Co.....		102,086	100,000	100,000	0	0	0	0	0	100,000	0	2,086	2,086	301	09/01/2028	3FE.....	
110122	BN 7 Bristol-Myers Squibb Co 3.875% 08/15/2.....		08/01/2020	Tax Free Exchange.....		6,962,942	7,000,000	6,958,069	6,958,630	0	4,313	0	4,313	0	6,962,942	0	0	0	135,625	08/15/2025	1FE.....
11042T	AA 1 BRITISH AIR 18-1 AA PTT 3.800% 03/20/3.....		09/20/2020	Redemption 100.0000.....		55,489	55,489	54,990	55,040	0	34	0	34	0	55,074	0	414	414	1,581	09/20/2031	1FE.....

QE05.4

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
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3		09/15/2020	Redemption 100.0000		20,359	20,359	20,729	20,723	0	(32)	0	(32)	0	20,691	0	(332)	(332)	504	12/15/2032	1FE
12505J AA 1	CBL & ASSOCIATES LP 5.250% 12/01/23		09/29/2020	Various		3,044,675	7,860,000	2,268,789	7,871,615	0	(1,414)	5,601,412	(5,602,826)	0	2,268,789	0	775,886	775,886	206,325	12/01/2023	6FE
12505J AB 9	CBL & ASSOCIATES LP 4.600% 10/15/24		09/22/2020	Various		1,757,500	4,500,000	1,298,925	4,499,424	0	54	3,200,553	(3,200,499)	0	1,298,925	0	458,575	458,575	103,500	10/15/2024	6FE
12510H AC 4	Capital Automotive Reit SERIES 20201A CL		09/15/2020	Paydown		52,577	52,577	52,540	0	0	37	0	37	0	52,577	0	0	0	965	02/15/2050	1FE
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		09/01/2020	Paydown		498,950	498,950	506,428	505,524	0	(6,574)	0	(6,574)	0	498,950	0	0	0	18,326	04/15/2044	1FM
12532* AA 0	Burlington Northern Santa Fe Railway Ser.		09/15/2020	Call 106.1909		266,912	251,351	251,351	251,351	0	0	0	0	0	251,351	0	0	0	32,159	01/15/2023	1
126117 AR 1	CNA Finl Corp 5.750% 08/15/21		09/16/2020	Call 104.7940		5,239,700	5,000,000	5,357,650	5,069,271	0	(29,634)	0	(29,634)	0	5,039,637	0	(39,637)	(39,637)	551,957	08/15/2021	2FE
126410 LM 9	CSX Equipment Trust Cert 6.251% 01/15/		07/15/2020	Redemption 100.0000		233,156	233,156	233,156	233,156	0	0	0	0	0	233,156	0	0	0	14,575	01/15/2023	1FE
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		09/01/2020	Paydown		468,949	468,949	469,242	469,130	0	(181)	0	(181)	0	468,949	0	0	0	9,103	07/25/2043	1FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015		09/01/2020	Paydown		389,657	389,657	396,476	394,877	0	(5,220)	0	(5,220)	0	389,657	0	0	0	9,140	02/25/2045	1FM
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3		09/15/2020	Redemption 100.0000		18,536	18,536	18,536	18,536	0	0	0	0	0	18,536	0	0	0	403	03/31/2044	1
144285 AJ 2	Carpenter Technology 5.200% 07/15/21		08/24/2020	Call 104.1960		8,335,680	8,000,000	7,986,800	7,997,555	0	1,006	0	1,006	0	7,998,561	0	1,439	1,439	796,747	07/15/2021	3FE
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-		09/01/2020	Paydown		401,582	401,582	393,300	396,701	0	4,881	0	4,881	0	401,582	0	0	0	10,689	02/10/2051	1FM
178566 AC 9	CITY NATIONAL CORP 5.250% 09/15/20		09/15/2020	Maturity		5,000,000	5,000,000	4,922,250	4,992,869	0	7,131	0	7,131	0	5,000,000	0	0	0	262,500	09/15/2020	1FE
205887 BL 5	Conagra Inc 4.950% 08/15/20		08/15/2020	Maturity		859,000	859,000	859,000	859,000	0	0	0	0	0	859,000	0	0	0	42,521	08/15/2020	2FE
219023 AF 5	Ingredion Inc 4.625% 11/01/20		07/09/2020	Call 101.3056		1,519,584	1,500,000	1,600,065	1,510,535	0	(6,551)	0	(6,551)	0	1,503,984	0	(3,984)	(3,984)	67,376	11/01/2020	2FE
22160@ AA 6	COSTCO 3.910% 06/20/43		09/20/2020	Redemption 100.0000		40,039	40,039	40,039	40,039	0	0	0	0	0	40,039	0	0	0	1,044	06/20/2043	1FE
224044 CM 7	Cox Communications Inc 2.950% 10/01/50		09/18/2020	ATHENE		495,950	500,000	495,950	0	0	0	0	0	0	495,950	0	0	0	41	10/01/2050	2Z
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 3.143% 11/2		09/01/2020	Paydown		70,750	70,750	70,971	70,938	0	(188)	0	(188)	0	70,750	0	0	0	1,755	11/25/2034	1FM
22822V AA 9	Crown Castle International Cor 3.400%		07/06/2020	Call 101.5570		1,015,570	1,000,000	993,996	996,967	0	1,370	0	1,370	0	998,337	0	1,663	1,663	45,887	02/15/2021	2FE
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		08/20/2020	Paydown		30,613	30,613	30,620	30,620	0	(7)	0	(7)	0	30,613	0	0	0	925	11/20/2047	2FE
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4-5AR1		09/01/2020	Paydown		6,007	6,007	5,650	5,735	0	271	0	271	0	6,007	0	0	0	149	06/25/2034	1FM
25389J AK 2	DIGITAL REALTY TRUST LP 3.625% 10/01/2		08/03/2020	Call 106.0018		6,331,488	5,973,000	5,646,635	5,852,765	0	24,505	0	24,505	0	5,877,269	0	95,731	95,731	540,125	10/01/2022	2FE
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201		07/25/2020	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	579	07/25/2047	2FE
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201		07/25/2020	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	568	07/25/2048	2FE
25755T AL 4	Dominos Pizza Master Issuer L SERIES 201		07/25/2020	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	63	10/25/2049	2FE
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17		07/15/2020	Redemption 100.0000		195,274	195,274	195,274	195,274	0	0	0	0	0	195,274	0	0	0	8,944	01/15/2039	2PL

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	
278865 AL 4	Ecolab Inc	4.350%	12/08/21	09/12/2020	Call 104.7543		8,545,860	8,158,000	8,832,830	8,311,085	0	(54,067)	0	(54,067)	0	8,257,018	0	(99,018)	(99,018)	657,958	12/08/2021	2FE	
29717P AD 9	ESSEX PORTFOLIO LP	3.625%	08/15/22	09/14/2020	Call 105.9698		1,059,698	1,000,000	1,004,510	1,001,345	0	(376)	0	(376)	0	1,000,969	0	(969)	(969)	98,868	08/15/2022	2FE	
29717P AW 7	ESSEX PORTFOLIO LP	1.650%	01/15/31	09/29/2020	ATHENE		488,607	500,000	489,770	0	0	58	0	58	0	489,828	0	(1,221)	(1,221)	802	01/15/2031	2FE	
32051D 3J 9	First Horizon Asset Sec Inc	SERIES 2004-		09/01/2020	Paydown		47,340	47,340	45,654	45,851	0	1,489	0	1,489	0	47,340	0	0	0	1,126	06/25/2034	1FM	
340711 AT 7	Florida Gas Transmission	5.450%	07/15/..	07/15/2020	Maturity		2,000,000	2,000,000	1,996,520	1,999,760	0	240	0	240	0	2,000,000	0	0	0	109,000	07/15/2020	2FE	
348609 AG 3	FT SAM HOUSTON MILIT HSG	6.075%	03/15/	09/15/2020	Call 100.0000		55,000	55,000	66,275	66,175	0	(119)	0	(119)	0	66,056	0	(11,056)	(11,056)	3,341	03/15/2050	1FE	
36804P AF 3	GATX Financial 144A	5.697%	01/02/25	07/02/2020	Redemption 100.0000		8,738	8,738	8,738	8,738	0	0	0	0	0	8,738	0	0	0	498	01/02/2025	2FE	
36877* AA 2	GENCONN ENRGY LLC No. R-28	4.730%	07/2	07/15/2020	Redemption 100.0000		287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	13,603	07/25/2041	1PL	
37247D AP 1	Genworth Financial Inc	7.625%	09/24/21	08/04/2020	Various		5,011,531	5,000,000	4,890,000	4,973,057	0	8,691	0	8,691	0	4,981,748	0	29,782	29,782	329,114	09/24/2021	4FE	
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS A			08/15/2020	Paydown		88	88	88	0	0	0	0	0	0	88	0	0	0	0	04/15/2055	1	
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS A			09/15/2020	Paydown		2,349	2,349	2,348	0	0	1	0	1	0	2,349	0	0	0	8	04/15/2055	1FE	
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B			08/15/2020	Paydown		84	84	85	0	0	0	0	0	0	84	0	0	0	0	04/15/2055	1	
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B			09/15/2020	Paydown		2,252	2,252	2,256	0	0	(4)	0	(4)	0	2,252	0	0	0	9	04/15/2055	1FE	
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A			09/15/2020	Paydown		132,102	132,102	132,041	132,042	0	60	0	60	0	132,102	0	0	0	3,316	10/15/2052	1FE	
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B			09/16/2020	Paydown		63,959	63,959	63,949	63,949	0	10	0	10	0	63,959	0	0	0	1,556	04/15/2055	1FE	
38937L AB 7	GRAY OAK PIPELINE LLC	3.450%	10/15/27	09/18/2020	MIZUHO		1,027,400	1,000,000	999,970	0	0	0	0	0	999,970	0	27,430	27,430	671	10/15/2027			
39949* AA 0	HYATT HOUSE Ground Lease Trust A-2017B			09/15/2020	Redemption 100.0000		5,269	5,269	5,269	5,269	0	0	0	0	0	5,269	0	0	0	148	10/15/2047	1PL	
39950# AA 2	MARRIOTT GROUND	4.480%	11/15/39	09/15/2020	Redemption 100.0000		65,304	65,304	65,304	65,304	0	0	0	0	0	65,304	0	0	0	1,951	11/15/2039	1FE	
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A			09/20/2020	Paydown		262,637	262,637	262,267	262,272	0	364	0	364	0	262,637	0	0	0	6,695	09/20/2047	1FE	
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A			09/20/2020	Paydown		210,109	210,109	215,306	215,186	0	(5,077)	0	(5,077)	0	210,109	0	0	0	6,436	09/20/2047	1FE	
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5			09/30/2020	Redemption 100.0000		108,865	108,865	108,865	108,865	0	0	0	0	0	108,865	0	0	0	4,538	11/30/2030	1	
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A			09/20/2020	Paydown		668,178	668,178	667,876	667,890	0	288	0	288	0	668,178	0	0	0	18,530	09/20/2040	1FE	
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A			09/20/2020	Paydown		534,707	534,707	534,647	534,649	0	59	0	59	0	534,707	0	0	0	15,417	09/20/2040	1FE	
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A			09/20/2020	Paydown		298,294	298,294	298,268	298,268	0	26	0	26	0	298,294	0	0	0	8,638	09/20/2041	1FE	
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A			09/20/2020	Paydown		693,459	693,459	697,032	696,970	0	(3,511)	0	(3,511)	0	693,459	0	0	0	18,656	09/20/2041	1FE	

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	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
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A		09/20/2020	Paydown.....		265,786	265,786	262,796	262,848	0	2,937	0	2,937	0	265,786	0	0	0	5,867	09/20/2042	1FE.....
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		09/22/2020	Paydown.....		216,968	216,968	222,388	222,202	0	(5,234)	0	(5,234)	0	216,968	0	0	0	6,080	09/20/2042	1FE.....
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A		09/20/2020	Paydown.....		737,300	737,300	755,588	755,273	0	(17,973)	0	(17,973)	0	737,300	0	0	0	20,580	09/20/2048	1FE.....
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		09/20/2020	Paydown.....		263,914	263,914	270,478	270,354	0	(6,440)	0	(6,440)	0	263,914	0	0	0	7,622	09/20/2048	1FE.....
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		09/20/2020	Paydown.....		852,073	852,073	852,136	852,132	0	(58)	0	(58)	0	852,073	0	0	0	26,232	09/20/2041	1FE.....
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA		09/25/2020	Paydown.....		149,424	149,424	134,294	135,495	0	13,929	0	13,929	0	149,424	0	0	0	1,603	12/25/2034	1FM.....
44107T AT 3	HOST HOTELS & RESORTS LP 4.750% 03/01/		08/20/2020	Various.....		9,630,000	9,000,000	9,625,440	9,225,742	0	(46,726)	0	(46,726)	0	9,179,017	0	(179,017)	(179,017)	1,044,438	03/01/2023	2FE.....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33..		08/31/2020	Redemption 100.0000.....		39,500	39,500	25,675	25,675	0	0	0	0	0	25,675	0	13,825	13,825	1,309	05/31/2033	2PL.....
46433@ AA 6	ISKANDAR VENTURE 3.410% 06/15/39..		09/15/2020	Redemption 100.0000.....		2,778	2,778	2,778	0	0	0	0	0	2,778	0	0	0	46	06/15/2039	1PL.....	
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser		09/01/2020	Paydown.....		31,738	31,738	28,713	31,738	0	0	0	0	0	31,738	0	0	0	1,212	06/12/2043	1FM.....
466365 AC 7	Jack in the Box Funding LLC SERIES 20191		08/25/2020	Paydown.....		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	1,258	08/25/2049	2FE.....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		09/01/2020	Paydown.....		747,466	747,466	745,714	745,757	0	1,709	0	1,709	0	747,466	0	0	0	14,823	07/25/2043	1FM.....
46667# AA 1	St Christophers 3.980% 11/15/49.....		09/15/2020	Redemption 100.0000.....		13,294	13,294	13,693	0	0	(4)	0	(4)	13,689	0	(395)	(395)	269	11/15/2049	1FE.....	
49427R AQ 5	KILROY REALTY LP 2.500% 11/15/32.....		09/29/2020	ATHENE.....		489,424	500,000	488,850	0	0	58	0	58	488,908	0	516	516	1,632	11/15/2032	2FE.....	
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20		09/11/2020	Paydown.....		183,075	183,075	122,549	134,951	0	48,124	0	48,124	0	183,075	0	0	0	7,666	04/15/2041	1FM.....
50540R AJ 1	Laboratory Corp of Am Holdings 4.625%..		08/17/2020	Call 100.0000.....		3,500,000	3,500,000	3,483,970	3,498,289	0	1,226	0	1,226	0	3,499,515	0	485	485	122,306	11/15/2020	2FE.....
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....		09/15/2020	Redemption 100.0000.....		62,975	62,975	63,625	63,230	0	(23)	0	(23)	0	63,207	0	(233)	(233)	3,148	11/15/2026	2Z.....
527298 BD 4	LEVEL 3 ESCROW 5.375% 08/15/22.....		07/15/2020	Call 100.0000.....		841,000	841,000	821,026	833,466	0	1,470	0	1,470	0	834,936	0	6,064	6,064	30,136	08/15/2022	3FE.....
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		09/01/2020	Paydown.....		281,911	281,911	295,302	293,414	0	(11,503)	0	(11,503)	0	281,911	0	0	0	11,170	03/25/2033	1FM.....
577778 CB 7	Macys Retail Holdings Inc 6.650% 07/15..		07/28/2020	Various.....		2,048,731	2,000,000	2,095,480	2,055,042	0	(6,311)	0	(6,311)	0	2,048,731	0	0	0	177,803	07/15/2024	4FE.....
58571L AA 8	MELTEL LAND FUNDING LLC 3.768% 04/15/4		09/15/2020	Paydown.....		40,387	40,387	40,387	40,387	0	0	0	0	0	40,387	0	0	0	1,015	04/15/2049	1FE.....
59524E AC 6	MID-ATLANTIC MILITARY CO 5.300% 08/01/		08/01/2020	Various.....		110,244	110,244	111,461	111,384	0	(11)	0	(11)	0	111,373	0	(1,129)	(1,129)	5,843	08/01/2050	2FE.....
64079* AB 8	Neptune Regional Transmission 6.210% 0		09/30/2020	Redemption 100.0000.....		64,428	64,428	64,428	64,428	0	0	0	0	0	64,428	0	0	0	3,001	06/30/2027	1PL.....
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32.....		09/15/2020	Redemption 100.0000.....		113,549	113,549	113,549	113,549	0	0	0	0	0	113,549	0	0	0	3,238	08/15/2032	1.....
64761* AA 3	NEW ORLEANS 4.467% 03/15/33.....		09/15/2020	Redemption 100.0000.....		61,742	61,742	61,742	61,742	0	0	0	0	0	61,742	0	0	0	1,839	03/15/2033	1.....
65473Q B* 3	NiSource Finance Corp Ser D 5.890% 11/		09/23/2020	Call 125.9176.....		11,332,580	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	2,766,968	11/28/2025	2.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
655044 AG 0	Noble Energy Inc 5.250% 11/15/43.....		09/08/2020	Citigroup Global.....		2,672,280	2,000,000	2,614,340	0	0	(2,365)	0	(2,365)	0	2,611,975	0	60,305	60,305	33,542	11/15/2043	2FE
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/		09/01/2020	Redemption 100.0000.....		7,717	7,717	8,172	8,148	0	(7)	0	(7)	0	8,142	0	(424)	(424)	421	09/01/2050	2FE
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25		09/01/2020	Paydown.....		736,795	736,795	738,752	738,629	0	(1,834)	0	(1,834)	0	736,795	0	0	0	17,229	04/25/2046	1FM
674599 CG 8	Occidental Pete Corp 3.500% 06/15/25.....		08/20/2020	Barclays Capital.....		892,500	1,000,000	997,420	998,475	0	166	0	166	0	998,641	0	(106,141)	(106,141)	24,208	06/15/2025	3FE
68233J AM 6	Oncore Electric 5.750% 09/30/20.....		09/30/2020	Maturity.....		5,000,000	5,000,000	5,026,457	5,002,510	0	(2,510)	0	(2,510)	0	5,000,000	0	0	0	287,500	09/30/2020	1FE
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		09/20/2020	Paydown.....		1,306,017	1,306,017	1,306,017	1,306,017	0	0	0	0	0	1,306,017	0	0	0	44,412	09/20/2049	1FE
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5		09/20/2020	Paydown.....		1,306,017	1,306,017	1,306,017	1,306,017	0	0	0	0	0	1,306,017	0	0	0	44,412	09/20/2049	1FE
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1		09/20/2020	Paydown.....		371,821	371,821	371,821	371,821	0	0	0	0	0	371,821	0	0	0	17,202	09/20/2049	2FE
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1		09/20/2020	Paydown.....		255,040	255,040	255,040	255,040	0	0	0	0	0	255,040	0	0	0	11,799	09/20/2049	2FE
69375H AA 2	Pacefunding SERIES 20191A CLASS AA 4.4		09/20/2020	Paydown.....		1,096,287	1,096,287	1,096,287	1,096,287	0	0	0	0	0	1,096,287	0	0	0	35,959	09/20/2049	1FE
69375H AB 0	Pacefunding SERIES 20191A CLASS BA 7.1		09/20/2020	Paydown.....		212,309	212,309	212,309	212,309	0	0	0	0	0	212,309	0	0	0	12,520	09/20/2049	2FE
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		09/20/2020	Paydown.....		1,540,336	1,540,336	1,540,336	1,540,336	0	0	0	0	0	1,540,336	0	0	0	50,523	09/20/2049	1PL
69375H AD 6	Pacefunding SERIES 20191A CLASS BB 7.1		09/20/2020	Paydown.....		273,067	273,067	273,067	273,067	0	0	0	0	0	273,067	0	0	0	16,103	09/20/2049	2FE
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8		09/19/2020	Paydown.....		2,564,962	2,564,962	2,564,962	2,564,962	0	0	0	0	0	2,564,962	0	0	0	94,022	09/22/2053	1FE
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1		09/19/2020	Paydown.....		85,391	85,391	85,391	85,391	0	0	0	0	0	85,391	0	0	0	4,560	09/22/2053	2FE
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8		09/19/2020	Paydown.....		1,731,207	1,731,207	1,731,207	1,731,207	0	0	0	0	0	1,731,207	0	0	0	63,460	09/22/2053	1FE
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1		09/19/2020	Paydown.....		119,964	119,964	119,964	119,964	0	0	0	0	0	119,964	0	0	0	6,406	09/22/2053	2FE
72703P AB 9	Planet Fitness Master Issuer SERIES 2018		09/05/2020	Paydown.....		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,487	09/05/2048	2FE
72925P AD 7	Plum Creek Timberlands 3.250% 03/15/23		09/28/2020	Call 106.9350.....		5,346,750	5,000,000	4,959,500	4,985,846	0	3,132	0	3,132	0	4,988,978	0	11,022	11,022	515,118	03/15/2023	2FE
747262 AH 6	QVC INC 5.125% 07/02/22.....		09/19/2020	Call 107.9530.....		3,238,590	3,000,000	3,161,250	3,049,711	0	(13,723)	0	(13,723)	0	3,035,987	0	(35,987)	(35,987)	425,225	07/02/2022	3FE
747262 AK 9	QVC INC 4.375% 03/15/23.....		09/24/2020	Seaport Group.....		3,120,938	3,000,000	2,999,040	2,999,642	0	77	0	77	0	2,999,719	0	121,219	121,219	134,349	03/15/2023	3FE
74922T AA 4	Residential Accredit Loans I SERIES 2007		09/25/2020	Paydown.....		28,396	28,396	26,835	26,854	0	1,542	0	1,542	0	28,396	0	0	0	205	05/25/2037	1FM
750731 AA 9	Raiders FC CTL 3.744% 02/10/49.....		09/10/2020	Redemption 100.0000.....		19,055	19,055	19,055	0	0	0	0	0	19,055	0	0	0	337	02/10/2049	2Z	
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6		09/20/2020	Paydown.....		91,809	91,809	91,785	91,785	0	24	0	24	0	91,809	0	0	0	2,396	09/20/2052	1FE
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35.....		09/30/2020	Various.....		403,473	403,473	403,473	403,473	0	0	0	0	0	403,473	0	0	0	16,583	03/31/2035	2PL
76169# AG 8	Reyes Holdings LLC Series 2012A No. R-44		07/31/2020	Redemption 100.0000.....		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	82,080	07/31/2022	2PL
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29		09/30/2020	Redemption 100.0000.....		111,538	111,538	111,538	111,538	0	0	0	0	0	111,538	0	0	0	3,065	05/31/2029	1PL

QE05.8

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

QE05.9

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
81729U AB 9	Sentry 6.983% 05/08/21.....		06/30/2020	Redemption 100.0000.....		7,003	7,003	6,863	6,951	0	(7)	0	(7)	0	6,944	0	59	59	425	05/08/2021	4PL.....
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS		09/20/2020	Paydown.....		266,363	266,363	241,641	246,524	0	19,839	0	19,839	0	266,363	0	0	0	2,391	05/20/2035	1FM.....
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS		09/01/2020	Paydown.....		301,740	301,740	270,632	275,798	0	25,942	0	25,942	0	301,740	0	0	0	5,053	04/25/2043	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS		09/01/2020	Paydown.....		531,738	531,738	499,526	504,704	0	27,034	0	27,034	0	531,738	0	0	0	10,496	05/25/2043	1FM.....
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		09/01/2020	Paydown.....		403,849	403,849	382,899	386,837	0	17,012	0	17,012	0	403,849	0	0	0	8,597	07/25/2042	1FM.....
82967N AU 2	SIRIUS XM RADIO INC 5.375% 04/15/25.....		07/09/2020	Various.....		10,782,240	10,500,000	10,492,500	10,493,146	0	(139)	0	(139)	0	10,493,007	0	6,993	6,993	696,115	04/15/2025	3FE.....
830867 AA 5	DELTA AIR LINES/SKYMILES 4.500% 10/20/		09/16/2020	Stifel, Nicolaus and Co.....		509,375	500,000	500,000	0	0	0	0	0	500,000	0	9,375	9,375	0	0	10/20/2025	.....
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2		09/20/2020	Paydown.....		33,750	33,750	33,887	33,880	0	(130)	0	(130)	0	33,750	0	0	0	906	02/20/2048	2FE.....
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2		09/20/2020	Paydown.....		5,000	5,000	4,880	0	0	120	0	120	0	5,000	0	0	0	125	01/20/2050	2FE.....
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 02/01/24		08/01/2020	Various.....		439,754	439,754	388,551	428,688	0	2,718	0	2,718	0	431,407	0	8,348	8,348	27,045	08/01/2022	1FE.....
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/20.....		08/15/2020	Redemption 100.0000.....		188,814	188,814	196,587	196,373	0	(386)	0	(386)	0	195,987	0	(7,173)	(7,173)	6,372	02/15/2030	1FE.....
84860* AB 9	Spirits of St. Louis BB Club No. R-22.....		09/30/2020	Redemption 100.0000.....		19,358	19,358	19,358	19,358	0	0	0	0	0	19,358	0	0	0	559	03/31/2033	2PL.....
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		09/30/2020	Various.....		40,616	40,616	40,616	40,616	0	0	0	0	0	40,616	0	0	0	1,614	03/31/2033	2PL.....
858119 BD 1	Steel Dynamics Inc 5.500% 10/01/24.....		07/05/2020	Call 102.7500.....		1,207,313	1,175,000	1,060,438	1,103,831	0	6,554	0	6,554	0	1,110,385	0	64,615	64,615	81,499	10/01/2024	2FE.....
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A		07/20/2020	Paydown.....		226,587	226,587	226,539	226,519	0	68	0	68	0	226,587	0	0	0	11,035	07/20/2048	1FE.....
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A		09/20/2020	Paydown.....		461,051	461,051	460,921	460,922	0	129	0	129	0	461,051	0	0	0	11,530	06/20/2046	1FE.....
86745N AA 6	Sunnova Sol Issuer LLC SERIES 20201A CLA		07/30/2020	Paydown.....		20,321	20,321	20,314	0	0	7	0	7	0	20,321	0	0	0	318	02/01/2055	1FE.....
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181		07/30/2020	Paydown.....		51,545	51,545	50,785	50,801	0	745	0	745	0	51,545	0	0	0	2,053	04/30/2049	1FE.....
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192		07/30/2020	Paydown.....		42,710	42,710	42,689	42,689	0	21	0	21	0	42,710	0	0	0	1,165	01/30/2055	1FE.....
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A		09/30/2020	Paydown.....		138,862	138,862	138,854	138,853	0	9	0	9	0	138,862	0	0	0	4,145	06/30/2054	1FE.....
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181		08/20/2020	Paydown.....		116,632	116,632	116,599	116,596	0	36	0	36	0	116,632	0	0	0	4,969	11/20/2048	1FE.....
871503 AH 1	Symantec Corporation 4.200% 09/15/20.....		09/15/2020	Maturity.....		2,215,000	2,215,000	2,055,188	2,200,497	0	14,503	0	14,503	0	2,215,000	0	0	0	93,030	09/15/2020	3FE.....
87264A AN 5	T-MOBILE USA INC 6.375% 03/01/25.....		09/01/2020	Call 102.1250.....		5,106,250	5,000,000	5,175,000	5,072,423	0	(17,022)	0	(17,022)	0	5,055,401	0	(55,401)	(55,401)	487,252	03/01/2025	3FE.....
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22.....		07/02/2020	Redemption 100.0000.....		212	212	212	212	0	0	0	0	0	212	0	0	0	11	01/02/2022	1.....
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS		08/25/2020	Paydown.....		36,250	36,250	36,371	36,360	0	(110)	0	(110)	0	36,250	0	0	0	1,190	05/25/2046	2FE.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		08/25/2020	Paydown.....		19,375	19,375	20,614	20,536	0	(1,161)	0	(1,161)	0	19,375	0	0	0	722	05/25/2046	2FE.....
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		08/28/2020	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	926	11/25/2048	2FE.....
878091 BG 1	Teachers Insurance & Annuity 3.300% 05.		09/29/2020	ATHENE.....		1,035,875	1,000,000	1,035,060	0	0	(27)	0	(27)	0	1,035,033	0	842	842	13,017	05/15/2050	.....
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1		09/30/2020	Redemption 100.0000.....		119,082	119,082	119,082	119,082	0	0	0	0	0	119,082	0	0	0	5,405	12/30/2023	2FE.....
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201.		08/20/2020	Paydown.....		1,037,373	1,037,373	1,034,531	1,034,040	0	3,333	0	3,333	0	1,037,373	0	0	0	46,768	02/20/2048	1FE.....
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....		09/30/2020	Redemption 100.0000.....		114,840	114,840	114,840	114,840	0	0	0	0	0	114,840	0	0	0	2,524	06/30/2047	1PL.....
907818 FG 8	Union Pacific Corp 3.839% 03/20/60.....		07/06/2020	Direct-Private Placement.....		250	250	258	0	0	0	0	0	258	0	0	(8)	(8)	3	03/20/2060	2FE.....
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/		07/02/2020	Redemption 100.0000.....		414	414	408	411	0	0	0	0	0	411	0	3	3	24	07/02/2030	1FE.....
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/		09/01/2020	Redemption 100.0000.....		110,159	110,159	105,886	106,154	0	228	0	228	0	106,382	0	3,777	3,777	3,856	03/01/2030	1FE.....
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3		07/07/2020	Various.....		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	8,192	07/07/2028	2FE.....
90931V AA 4	UNITED AIR 2018-1 A PTT 3.700% 03/01/3		09/01/2020	Redemption 100.0000.....		99,130	99,130	99,061	99,069	0	7	0	7	0	99,076	0	54	54	3,668	03/01/2030	2FE.....
91529Y AH 9	UNUM GROUP 5.625% 09/15/20.....		09/15/2020	Maturity.....		1,930,000	1,930,000	1,986,954	1,935,265	0	(5,265)	0	(5,265)	0	1,930,000	0	0	0	108,563	09/15/2020	2FE.....
91845# AA 2	Verizon Communications Inc Series A1 No.		09/15/2020	Various.....		48,136	48,136	48,136	48,136	0	0	0	0	0	48,136	0	0	0	1,224	05/15/2035	2.....
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181		09/16/2020	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	204	02/16/2043	1FE.....
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30		09/30/2020	Redemption 100.0000.....		48,035	48,035	48,035	48,035	0	0	0	0	0	48,035	0	0	0	1,416	06/30/2030	1PL.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20		09/25/2020	Paydown.....		70,990	70,990	67,418	70,400	0	590	0	590	0	70,990	0	0	0	703	10/25/2045	1FM.....
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200		09/01/2020	Paydown.....		21,056	21,056	20,477	0	0	9	0	9	0	20,486	0	570	570	273	01/25/2047	1FM.....
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A		09/15/2020	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	728	03/15/2048	2FE.....
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A		09/15/2020	Paydown.....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	383	06/15/2049	2FE.....
958254 AB 0	WESTERN GAS PARTNERS 4.000% 07/01/22		08/20/2020	Various.....		7,419,632	7,325,000	7,234,475	7,297,070	0	6,284	0	6,284	0	7,303,354	0	116,278	116,278	318,104	07/01/2022	3FE.....
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/		09/15/2020	Various.....		15,640	15,640	21,605	21,419	0	(259)	0	(259)	0	21,160	0	(5,519)	(5,519)	1,056	03/15/2057	1FE.....
96038# AA 8	WESTIN 4.453% 07/15/47.....		09/15/2020	Redemption 100.0000.....		23,164	23,164	23,164	23,164	0	0	0	0	0	23,164	0	0	0	692	07/15/2047	1PL.....
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35.....		09/15/2020	Redemption 100.0000.....		163,542	163,542	163,542	163,542	0	0	0	0	0	163,542	0	0	0	4,875	01/15/2035	2.....
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33		09/30/2020	Various.....		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	3,058	12/18/2034	1FE.....
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014		09/01/2020	Paydown.....		212,106	212,106	219,595	219,170	0	(7,065)	0	(7,065)	0	212,106	0	0	0	5,479	06/20/2044	1FM.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015		09/01/2020	Paydown.....		718,343	718,343	720,139	719,800	0	(1,457)	0	(1,457)	0	718,343	0	0	0	17,050	08/20/2034	1FM.....
98162J AN 6	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA		09/16/2020	Various.....		772,938	800,000	738,731	749,495	0	3,750	0	3,750	0	753,245	0	19,692	19,692	23,376	11/10/2036	1FM.....
G9420R AA 4	Valaris PLC 4.875% 06/01/22.....		09/09/2020	Robert W. Baird & Co.....		425,000	5,000,000	550,000	5,146,164	0	(32,562)	4,563,602	(4,596,164)	0	550,000	0	(125,000)	(125,000)	0	06/01/2022	6FE.....
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	07/15/2020	Redemption 100.0000.....		256,000	256,000	241,874	243,040	0	512	0	512	0	243,552	0	12,448	12,448	8,448	01/15/2030	1FE.....
013716 AW 5	Alcan Inc 5.750% 06/01/35.....	A	09/29/2020	ATHENE.....		1,372,817	943,000	1,368,152	0	0	(2,190)	0	(2,190)	0	1,365,962	0	6,855	6,855	17,773	06/01/2035	1FE.....
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25.....	A	07/05/2020	Redemption 100.0000.....		262,428	262,428	262,428	262,428	0	0	0	0	0	262,428	0	0	0	11,967	09/30/2025	2PL.....
01273P AA 0	ALBERMALE WOD PTY LTD 3.450% 11/15/29	D	09/01/2020	Tax Free Exchange.....		1,496,008	1,500,000	1,495,740	1,495,774	0	234	0	234	0	1,496,008	0	0	0	24,438	11/15/2029	2FE.....
03754L AA 3	Apex Credit CLO LLC SERIES 20182A CLASS	D	07/20/2020	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/20/2031	1FE.....
03754W AN 1	Apex Credit CLO LLC SERIES 20161A CLASS	D	07/27/2020	Paydown.....		49,800	49,800	49,775	0	0	25	0	25	0	49,800	0	0	0	678	10/27/2028	1FE.....
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A	D	08/18/2020	Paydown.....		247,839	247,839	231,730	0	0	16,110	0	16,110	0	247,839	0	0	0	2,324	11/17/2027	1FE.....
09630A AG 1	Bluemountain CLO Ltd SERIES 20183A CLASS	D	09/02/2020	Various.....		4,976,000	5,000,000	4,972,500	4,974,268	0	1,560	0	1,560	0	4,975,828	0	172	172	139,179	10/25/2030	1FE.....
12518X AA 5	CENT CLO LP 13-19A 1.598% 10/29/25.....	D	07/29/2020	Paydown.....		592,516	592,516	579,595	584,580	0	7,935	0	7,935	0	592,516	0	0	0	12,834	10/29/2025	1FE.....
15673Y AA 7	Cerberus SERIES 20191A CLASS A1T 2.023	D	07/01/2020	Paydown.....		(64,452)	(64,452)	(64,452)	(64,452)	0	0	0	0	0	(64,452)	0	0	0	0	04/15/2031	1FE.....
34955Y AL 3	Fortress Credit BSL Limited SERIES 20181	D	08/25/2020	Call 100.0000.....		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	987,540	07/23/2031	1FE.....
38175U AN 2	Golub Capital Partners CLO L SERIES 2018	D	09/19/2020	Call 100.0000.....		17,000,000	17,000,000	16,995,362	16,996,828	0	111	0	111	0	16,996,939	0	3,061	3,061	721,937	07/20/2030	1FE.....
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	09/15/2020	Paydown.....		54,695	54,695	54,694	54,694	0	1	0	1	0	54,695	0	0	0	1,669	03/15/2044	1.....
682336 AA 0	One Eleven Funding I LTD SERIES 20171A C	D	07/12/2020	Paydown.....		95,189	95,189	95,189	95,189	0	0	0	0	0	95,189	0	0	0	2,570	10/12/2035	1FE.....
87240U AG 5	TCW Gem Ltd SERIES 20181A CLASS B2 4.5	D	07/25/2020	Paydown.....		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	860,625	04/25/2031	1FE.....
87240U AH 3	TCW Gem Ltd SERIES 20181A CLASS C 4.91	D	07/25/2020	Paydown.....		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	441,900	04/25/2031	1FE.....
88167A AF 8	TEVA PHARMACEUTICALS NE 4.100% 10/01/4	D	08/18/2020	Citigroup Global.....		885,000	1,000,000	912,600	916,306	0	1,022	0	1,022	0	917,328	0	(32,328)	(32,328)	36,331	10/01/2046	3FE.....
92331A AG 9	Venture CDO Ltd SERIES 201728A CLASS BF	D	08/18/2020	Call 100.0000.....		19,025,000	19,025,000	19,025,000	19,025,000	0	0	0	0	0	19,025,000	0	0	0	595,135	07/20/2030	1FE.....
92331D AG 3	Venture CDO Ltd SERIES 201728AA CLASS B	D	08/18/2020	Call 100.0000.....		7,409,000	7,409,000	7,409,000	7,409,000	0	0	0	0	0	7,409,000	0	0	0	240,598	10/20/2029	1FE.....
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000% 08/12/20	D	08/12/2020	Maturity.....		11,025,000	11,025,000	10,803,597	10,997,294	0	27,706	0	27,706	0	11,025,000	0	0	0	441,000	08/12/2020	2FE.....
961214 EF 6	Westpac Bkg Corp 4.110% 07/24/34.....	D	09/29/2020	ATHENE.....		1,125,256	1,000,000	1,132,200	0	0	(2,298)	0	(2,298)	0	1,129,902	0	(4,646)	(4,646)	7,421	07/24/2034	2FE.....
980888 AD 3	WOOLWORTHS LIMITED 4.000% 09/22/20	D	09/22/2020	Maturity.....		12,060,000	12,060,000	11,973,098	12,051,542	0	8,458	0	8,458	0	12,060,000	0	0	0	482,400	09/22/2020	2FE.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
P0606*	AA	9		09/30/2020	Redemption	100.0000	24,587	24,587	24,587	24,587	0	0	0	0	0	24,587	0	0	0	1,036	11/26/2027	2PL
3899999	Total - Bonds - Industrial and Miscellaneous						333,162,765	337,204,510	325,232,365	322,820,406	0	43,531	13,365,567	(13,322,036)	0	324,754,823	0	2,608,553	2,608,553	18,673,221	XXX	XXX
Bonds - Unaffiliated Bank Loans																						
00018K	AC	9		07/01/2020	Redemption	100.0000	1,845	1,845	1,831	1,833	0	0	0	0	1,833	0	12	12	72	05/05/2025	3PL	
00018K	AD	7		07/01/2020	Redemption	100.0000	104	104	103	0	0	0	0	0	103	0	1	1	4	05/05/2025	3PL	
00118@	AA	5		07/01/2020	Redemption	100.0000	7,002	7,002	6,757	6,785	0	62	0	62	6,846	0	156	156	356	08/31/2021	4PL	
03966#	AA	0		06/30/2020	Redemption	100.0000	7,621	7,621	7,564	7,569	0	5	0	5	7,574	0	48	48	20	05/01/2024	3PL	
03967Y	AB	6		09/25/2020	Redemption	100.0000	4,818	4,818	4,580	0	0	26	0	26	4,606	0	212	212	345	11/19/2024	4	
04575X	AD	6		07/01/2020	Redemption	100.0000	3,225	3,225	3,209	3,211	0	4	0	4	3,216	0	10	10	125	08/01/2021	3PL	
05456#	AA	2		06/30/2020	Redemption	100.0000	89,206	89,206	88,834	0	0	44	0	44	88,878	0	328	328	3,016	02/08/2024	4	
05456#	AC	8		06/30/2020	Redemption	100.0000	13,294	13,294	13,239	0	0	7	0	7	13,245	0	49	49	450	02/08/2024	4PL	
05456#	AD	6		06/30/2020	Redemption	100.0000	4,871	4,871	4,847	4,851	0	0	0	0	4,851	0	20	20	119	02/08/2024	4PL	
05602#	AC	1		06/30/2020	Redemption	100.0000	4,873	4,873	4,824	4,829	0	1	0	1	4,830	0	43	43	(115)	12/21/2024	3PL	
07385@	AB	4		06/30/2020	Redemption	100.0000	5,714	5,714	5,675	0	0	4	0	4	5,678	0	36	36	179	07/06/2024	3PL	
07385@	AC	2		06/30/2020	Redemption	100.0000	745	745	740	0	0	1	0	1	741	0	5	5	23	07/06/2024	3PL	
07385@	AE	8		06/30/2020	Redemption	100.0000	300	300	298	298	0	0	0	0	298	0	2	2	9	07/06/2024	3PL	
07385@	AE	8		07/01/2020	Tax Free Exchange		7,188	7,235	7,181	7,185	0	3	0	3	7,188	0	0	0	222	07/06/2024	3PL	
07385@	AF	5		06/30/2020	Redemption	100.0000	775	775	770	0	0	1	0	1	770	0	5	5	32	07/06/2024	3PL	
09071#	AA	9		06/30/2020	Redemption	100.0000	4,097	4,097	4,087	0	0	1	0	1	4,088	0	9	9	137	08/25/2023	5Z	
09071#	AC	5		06/30/2020	Redemption	100.0000	1,977	1,977	1,972	0	0	1	0	1	1,973	0	4	4	66	08/25/2023	5Z	
09354@	AA	9		07/01/2020	Redemption	0.0000	0	0	0	0	0	2	0	2	0	0	0	0	82	11/08/2024	4PL	
09354@	AA	9		06/30/2020	Redemption	100.0000	3,620	3,620	3,585	0	0	3	0	3	3,588	0	31	31	62	11/08/2024	5PL	
09354@	AB	7		07/01/2020	Redemption	0.0000	0	0	(4)	(251)	0	1	0	1	(3)	0	3	3	140	11/08/2024	4PL	
09354@	AB	7		06/30/2020	Redemption	100.0000	4,240	4,240	4,217	2,944	0	2	0	2	4,220	0	20	20	196	11/08/2024	5PL	
09354@	AB	7		07/01/2020	Tax Free Exchange		0	0	0	(1)	0	1	0	1	0	0	0	0	22,290	11/08/2024	4PL	
09354@	AD	3		06/30/2020	Redemption	100.0000	1,642	1,642	1,642	0	0	0	0	0	1,642	0	0	0	18	11/08/2024	5Z	
10153K	AC	3		07/01/2020	Redemption	100.0000	1,911	1,911	1,892	1,893	0	1	0	1	1,894	0	17	17	65	12/28/2025	2PL	
12695#	AA	9		07/01/2020	Redemption	100.0000	1,924	1,924	1,900	1,861	0	3	0	3	1,907	0	17	17	72	04/28/2022	5PL	
12695#	AB	7		07/01/2020	Redemption	100.0000	351	351	348	0	0	1	0	1	349	0	2	2	13	05/02/2021	5PL	
12702#	AA	0		06/30/2020	Redemption	100.0000	5,086	5,086	4,993	0	0	12	0	12	5,005	0	81	81	116	08/14/2023	4PL	
20007*	AA	9		06/30/2020	Redemption	100.0000	6,429	6,429	6,333	6,337	0	9	0	9	6,346	0	83	83	246	06/18/2024	3PL	
20007*	AB	7		06/30/2020	Redemption	100.0000	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	41	06/18/2024	3PL	
21775P	AC	7		06/30/2020	Redemption	100.0000	625	625	621	0	0	0	0	0	621	0	4	4	27	05/02/2024	3PL	
21775P	AD	5		06/30/2020	Redemption	100.0000	4,579	4,579	4,544	4,548	0	2	0	2	4,549	0	29	29	179	05/02/2024	3PL	
27787#	AA	6		06/30/2020	Redemption	100.0000	3,030	3,030	3,000	3,001	0	3	0	3	3,004	0	25	25	85	11/09/2023	4PL	
27787#	AC	2		06/30/2020	Redemption	100.0000	2,768	2,768	2,742	0	0	3	0	3	2,745	0	23	23	47	11/09/2023	4PL	
27787#	AD	0		06/30/2020	Redemption	100.0000	655	655	649	0	0	1	0	1	650	0	6	6	15	11/09/2023	4	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
34955*	AA 2	Fortis 4.648% 12/15/23.....	06/30/2020	Redemption	100.0000.....	1,972	1,972	1,962	0	0	0	1	0	1,963	0	8	8	60	12/15/2023	3PL.....	
34955*	AB 0	Fortis 4.648% 12/15/23.....	06/30/2020	Redemption	100.0000.....	903	903	898	0	0	0	0	0	899	0	4	4	26	12/15/2023	3PL.....	
34955*	AD 6	Fortis 4.648% 12/15/23.....	06/30/2020	Redemption	100.0000.....	3,131	3,131	3,115	0	2	0	2	0	3,118	0	13	13	85	12/15/2023	3PL.....	
34955*	AE 4	Fortis 4.648% 12/15/23.....	06/30/2020	Redemption	100.0000.....	1,693	1,693	1,685	0	1	0	1	0	1,686	0	7	7	48	12/15/2023	3PL.....	
39808C	A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA	09/30/2020	Redemption	100.0000.....	646,160	646,160	639,295	641,277	0	896	0	896	642,173	0	3,987	3,987	15,002	06/30/2024	1PL.....	
41781@	AA 5	Harvey Tool 4.984% 10/12/24.....	06/30/2020	Redemption	100.0000.....	3,246	3,246	3,238	3,244	0	(1)	(1)	0	3,244	0	2	2	(358)	10/12/2024	3PL.....	
41781@	AB 3	Harvey Tool 4.984% 10/11/24.....	06/30/2020	Redemption	100.0000.....	867	867	866	0	0	0	0	0	866	0	0	0	30	10/11/2024	3PL.....	
43789*	AA 5	Smuckers 5.398% 08/21/23.....	09/17/2020	Redemption	100.0000.....	155,127	155,127	153,964	154,025	0	157	0	157	154,182	0	945	945	6,071	08/21/2023	3PL.....	
45249@	AB 0	ImageFirst 4.304% 10/27/25.....	07/01/2020	Redemption	100.0000.....	6,356	6,356	6,321	0	3	0	3	0	6,324	0	33	33	123	10/27/2025	3PL.....	
48240#	AA 3	K2 5.398% 12/20/23.....	06/30/2020	Redemption	100.0000.....	4,158	4,158	4,127	4,128	0	3	0	3	4,132	0	26	26	150	12/20/2023	4PL.....	
53633G	AC 2	LES Liquid Environmental 5.156% 12/20/23.....	07/01/2020	Redemption	100.0000.....	5,198	5,198	5,003	5,012	0	21	0	21	5,033	0	165	165	231	12/20/2023	4PL.....	
53633G	AD 0	LES Liquid Environmental 5.156% 12/20/23.....	07/01/2020	Redemption	100.0000.....	454	454	438	0	2	0	2	0	439	0	14	14	15	12/20/2023	4PL.....	
56377@	AA 3	MannaPro 6.148% 12/08/23.....	06/30/2020	Redemption	100.0000.....	5,971	5,971	5,914	0	6	0	6	0	5,920	0	50	50	222	12/08/2023	3PL.....	
56377@	AB 1	MannaPro 6.148% 12/08/23.....	06/30/2020	Redemption	100.0000.....	1,193	1,193	1,181	1,182	0	1	0	1	1,183	0	10	10	22	12/08/2023	3PL.....	
56377@	AB 1	MannaPro 6.148% 12/08/23.....	08/01/2020	Tax Free Exchange	100.0000.....	1,184	1,194	1,182	1,182	0	2	0	2	1,184	0	0	0	29	12/08/2023	3PL.....	
58154@	AC 4	McKenzie Sports 3.984% 09/18/23.....	07/29/2020	Redemption	100.0000.....	79,691	79,691	79,293	79,452	0	186	0	186	79,638	0	53	53	2,896	09/18/2023	4PL.....	
61033#	AA 7	MONROE Capital Private Feeder Senior Sec	08/25/2020	Direct-Private Placement	100.0000.....	56,929	56,929	56,929	0	0	0	0	0	56,929	0	0	0	1,113	11/15/2026	1PL.....	
61033#	AB 5	MONROE Capital Private Feeder Junior Sec	08/25/2020	Direct-Private Placement	100.0000.....	36,732	36,732	36,732	0	0	0	0	0	36,732	0	0	0	4,966	11/15/2026	1FE.....	
61033*	AA 1	MONROE Capital Private Feeder Senior Sec	08/25/2020	Direct-Private Placement	100.0000.....	56,929	56,929	56,929	0	0	0	0	0	56,929	0	0	0	1,077	11/15/2026	1PL.....	
61033*	AB 9	MONROE Capital Private Feeder Junior Sec	08/25/2020	Direct-Private Placement	100.0000.....	36,732	36,732	36,732	0	0	0	0	0	36,732	0	0	0	4,638	11/15/2026	1FE.....	
61033@	AA 9	MONROE Capital Private Feeder Senior Sec	08/25/2020	Direct-Private Placement	100.0000.....	56,929	56,929	56,929	0	0	0	0	0	56,929	0	0	0	1,077	11/15/2026	1PL.....	
61033@	AB 7	MONROE Capital Private Feeder Junior Sec	08/25/2020	Direct-Private Placement	100.0000.....	36,732	36,732	36,732	0	0	0	0	0	36,732	0	0	0	4,638	11/15/2026	1FE.....	
61034*	AA 0	MONROE Capital Private Feeder Senior Sec	08/25/2020	Direct-Private Placement	100.0000.....	56,929	56,929	56,929	0	0	0	0	0	56,929	0	0	0	1,077	11/15/2026	1PL.....	
61034*	AB 8	MONROE Capital Private Feeder Junior Sec	08/25/2020	Direct-Private Placement	100.0000.....	36,732	36,732	36,732	0	0	0	0	0	36,732	0	0	0	4,638	11/15/2026	1FE.....	
69323*	AA 3	Bakemark 5.398% 08/14/23.....	06/30/2020	Redemption	100.0000.....	1,675	1,675	1,642	1,644	0	3	0	3	1,648	0	27	27	9	08/14/2023	4PL.....	
69411@	AC 0	PPC Flexible Packaging 5.398% 11/23/24.....	06/30/2020	Redemption	100.0000.....	6,702	6,702	6,668	6,669	0	3	0	3	6,672	0	29	29	246	11/23/2024	4PL.....	
70559@	AA 4	Prometheus Pegasus Global 5.898% 05/29.....	06/30/2020	Redemption	100.0000.....	1,592	1,592	1,584	0	0	1	0	1	1,585	0	7	7	57	05/29/2025	3PL.....	
70559@	AB 2	Prometheus Pegasus Global 5.898% 05/29.....	06/30/2020	Redemption	100.0000.....	217	217	217	0	0	0	0	0	217	0	0	0	3	05/29/2025	3PL.....	
73937#	AA 9	Empire Auto 5.748% 09/05/24.....	06/30/2020	Redemption	100.0000.....	1,609	1,609	1,601	1,603	0	0	0	0	1,603	0	6	6	(107)	09/05/2024	2PL.....	
73937#	AC 5	Empire Auto 6.248% 09/05/24.....	06/30/2020	Redemption	100.0000.....	1,099	1,099	1,095	0	0	0	0	0	1,095	0	4	4	38	09/05/2024	2PL.....	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
74376*	AA 9		06/30/2020	Provation LO 7.268% 03/09/24	Redemption	100.0000	7,000	6,917	6,917	0	8	0	8	0	6,925	0	75	75	413	03/09/2024	3PL
74741*	AA 7		06/30/2020	Q-Centrix 4.734% 05/30/25	Redemption	100.0000	5,441	5,367	0	0	6	0	6	0	5,373	0	68	68	173	05/30/2025	2PL
74753H	AC 0		07/01/2020	Qualitor 5.991% 10/19/22	Redemption	100.0000	31,082	31,008	0	0	13	0	13	0	31,021	0	61	61	1,160	10/19/2022	2PL
74754@	AB 7		07/01/2020	Qualitor 5.991% 10/19/22	Redemption	100.0000	9,771	9,722	9,748	0	(14)	0	(14)	0	9,733	0	38	38	499	10/19/2022	2PL
75975#	AC 3		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	1,658	1,656	0	0	1	0	1	0	1,657	0	2	2	124	07/22/2022	3PL
75975#	AC 3		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	(85)	(85)	0	0	0	0	0	0	(85)	0	0	0	32	07/22/2022	3Z
75975#	AM 1		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	363	362	0	0	0	0	0	0	363	0	0	0	3	07/22/2022	3PL
75975#	AM 1		01/02/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	181	181	0	0	0	0	0	0	181	0	0	0	0	07/22/2022	3Z
75975#	AN 9		07/01/2020	Reladyne 2L 5.304% 01/22/21	Redemption	100.0000	(64)	(64)	0	0	0	0	0	0	(64)	0	0	0	6	01/22/2021	3PL
75975#	AN 9		07/01/2020	Reladyne 2L 5.304% 01/22/21	Redemption	100.0000	(152)	(152)	0	0	0	0	0	0	(152)	0	0	0	2	01/22/2021	3Z
75975#	AQ 2		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	(11)	(11)	0	0	0	0	0	0	(11)	0	0	0	6	07/22/2022	3PL
75975#	AQ 2		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	(96)	(96)	0	0	0	0	0	0	(96)	0	0	0	2	07/22/2022	3Z
75975#	AR 0		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	130	129	130	0	0	0	0	0	130	0	0	0	7	07/22/2022	3PL
75975#	AR 0		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	(39)	(39)	(39)	0	0	0	0	0	(39)	0	0	0	0	07/22/2022	3Z
75975#	AR 0		07/01/2020	Reladyne 2L 5.304% 07/22/22	Tax Free Exchange		15,343	15,285	15,343	0	0	0	0	0	15,343	0	0	0	0	07/22/2022	3Z
75975#	AS 8		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	77	77	0	0	0	0	0	0	77	0	0	0	1	07/22/2022	3PL
75975#	AS 8		01/02/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	39	39	0	0	0	0	0	0	39	0	0	0	0	07/22/2022	3Z
75975#	AT 6		07/01/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	305	304	0	0	0	0	0	0	304	0	0	0	2	07/22/2022	3PL
75975#	AT 6		01/02/2020	Reladyne 2L 5.304% 07/22/22	Redemption	100.0000	152	152	0	0	0	0	0	0	152	0	0	0	0	07/22/2022	3Z
76117@	AA 6		06/30/2020	Resolute Resolute 5.234% 03/06/25	Redemption	100.0000	4,647	4,624	4,627	0	1	0	1	0	4,629	0	18	18	(44)	03/06/2025	4FE
87297*	AA 7		06/30/2020	TLE 6.234% 06/28/24	Redemption	100.0000	6,101	6,060	5,449	0	2	0	2	0	6,073	0	28	28	(407)	06/28/2024	5PL
87297*	AA 7		07/01/2020	TLE 6.234% 06/28/24	Tax Free Exchange		271,805	273,297	271,247	0	(11)	0	(11)	0	271,805	0	0	0	(21,030)	06/28/2024	5PL
87297*	AB 5		06/30/2020	TLE 5.734% 06/28/24	Redemption	100.0000	945	939	0	0	0	0	0	0	940	0	5	5	118	06/28/2024	5PL
87298@	AA 4		07/28/2020	Entertainment Pa TPG VIII 5.984% 05/11	Redemption	100.0000	7,657	7,605	0	0	3	0	3	0	7,609	0	48	48	151	05/11/2026	3PL
87758@	AD 1		07/01/2020	Taymax 2.734% 07/31/25	Tax Free Exchange		28	0	0	0	28	0	28	0	28	0	0	0	42,456	07/31/2025	4PL
89213*	AA 4		06/30/2020	TownePark Towne Holdings 5.499% 05/24/	Redemption	100.0000	6,253	6,190	6,202	0	4	0	4	0	6,206	0	46	46	232	05/24/2022	4PL
89616@	AA 5		06/30/2020	Trident 5.648% 06/04/24	Redemption	100.0000	7,111	6,969	6,987	0	1	0	1	0	6,988	0	123	123	(525)	06/04/2024	3PL
91141#	AA 3		06/29/2020	United Scope 4.648% 12/01/23	Redemption	100.0000	197,146	194,212	0	0	338	0	338	0	194,550	0	2,597	2,597	3,122	12/01/2023	3PL
91141@	AA 5		06/22/2020	United Scope EuroMex Holdings 4.648% 1	Redemption	100.0000	71,813	70,556	70,744	0	5	0	5	0	70,749	0	1,064	1,064	(8,183)	12/01/2023	3PL
91830@	AD 5		07/01/2020	VLS 6.156% 10/17/23	Redemption	100.0000	3,851	3,799	0	0	6	0	6	0	3,805	0	46	46	149	10/17/2023	3PL
91830@	AF 0		07/01/2020	VLS 6.156% 10/17/23	Redemption	100.0000	764	754	0	0	1	0	1	0	755	0	9	9	28	10/17/2023	3PL
91830@	AG 8		07/01/2020	VLS 6.156% 10/17/23	Redemption	100.0000	930	918	0	0	1	0	1	0	919	0	11	11	34	10/17/2023	3FE
91830@	AH 6		07/01/2020	VLS 6.156% 10/17/23	Redemption	100.0000	751	740	741	0	1	0	1	0	742	0	9	9	13	10/17/2023	3PL
91835#	AA 4		06/30/2020	Vital Records VRC Companies 6.648% 03/	Redemption	100.0000	8,710	8,691	7,602	0	(1)	0	(1)	0	8,699	0	11	11	340	03/31/2023	4PL
92840@	AA 7		06/30/2020	VistaPharm 6.241% 12/21/21	Redemption	100.0000	4,142	4,117	0	0	6	0	6	0	4,123	0	19	19	173	12/21/2021	4PL
92840@	AB 5		06/30/2020	VistaPharm 6.241% 12/21/21	Redemption	100.0000	3,323	3,290	3,304	0	(3)	0	(3)	0	3,301	0	23	23	113	12/21/2021	4PL
98053#	AA 4		08/18/2020	Woodstream 6.398% 05/31/21	Redemption	100.0000	90,369	90,220	0	0	65	0	65	0	90,285	0	84	84	4,603	05/31/2021	4PL
98053#	AB 2		08/28/2020	Woodstream 6.398% 05/29/22	Redemption	100.0000	6,727	6,695	6,716	0	(11)	0	(11)	0	6,705	0	22	22	(950)	05/29/2022	4PL
C3935*	AA 9		06/30/2020	Giraffe CDN 5.234% 12/07/24	Redemption	100.0000	21,540	21,675	0	0	17	0	17	0	21,342	(351)	198	(153)	727	12/07/2024	3PL

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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
8299999	Total - Bonds - Unaffiliated Bank Loans.....					2,286,312	2,287,852	2,270,202	1,375,715	0	1,958	0	1,958	0	2,275,034	(351)	11,276	10,925	100,426	XXX	XXX
8399997	Total - Bonds - Part 4.....					430,286,213	434,242,498	421,901,248	419,217,535	0	(112,939)	13,365,567	(13,478,506)	0	421,892,848	(351)	2,506,974	2,506,623	21,339,178	XXX	XXX
8399999	Total - Bonds.....					430,286,213	434,242,498	421,901,248	419,217,535	0	(112,939)	13,365,567	(13,478,506)	0	421,892,848	(351)	2,506,974	2,506,623	21,339,178	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					430,286,213	XXX	421,901,248	419,217,535	0	(112,939)	13,365,567	(13,478,506)	0	421,892,848	(351)	2,506,974	2,506,623	21,339,178	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 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	134,714		134,714	570	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	11/07/2019.....	11/06/2020.....	7,542	1,497,238	198.52.....	34,939	0	0	14,231		14,231	(25,840)	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	65,270		65,270	(24,175)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	10/07/2019.....	10/07/2020.....	44,787	9,065,785	202.42.....	177,413	0	0	5,800		5,800	(169,002)	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	195,330		195,330	45,132	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	49		49	(492)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	10/07/2019.....	10/07/2020.....	8,086	1,635,151	202.22.....	32,652	0	0	1,299		1,299	(31,002)	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	4,218		4,218	(8,085)	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	16,801		16,801	(6,151)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	06/18/2020.....	04/07/2021.....	365	71,631	196.25.....	0	2,044	0	2,240		2,240	196	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	11/07/2019.....	11/06/2020.....	66,500	13,201,580	198.52.....	133,326	0	0	2,996		2,996	(133,435)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	11/07/2019.....	11/06/2020.....	47,046	9,339,572	198.52.....	142,159	0	0	17,715		17,715	(140,454)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	01/07/2020.....	01/07/2021.....	18,492	3,731,913	201.8123.....	0	86,570	0	37,902		37,902	(48,669)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	11/07/2019.....	11/06/2020.....	13,673	2,714,364	198.52.....	54,972	0	0	16,106		16,106	(46,857)	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	266		266	(483)	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	2,314		2,314	(42)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC	12/06/2019.....	12/07/2020.....	6,836	1,372,250	200.7387.....	33,481	0	0	14,241		14,241	(20,661)	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	121		121	16	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	604		604	(37,725)	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	67		67	13	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	20,124		20,124	(4,046)	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	9,542		9,542	(85,803)	0	0	0	0		0001.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0CG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	5,312	1,054,538	198.52	20,350	0	5,269		5,269	(17,673)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	81,112	16,261,715	200.4847	0	299,895	319,131		319,131	19,235	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	10,700	2,124,896	198.5884	0	39,171	49,996		49,996	10,826	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0BW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	2,997	601,558	200.72	13,941	0	1,848		1,848	(12,153)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0CP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	41,674	8,569,520	205.6323	127,314	0	22,259		22,259	(106,882)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0DD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	40,144	8,543,787	212.8285	0	126,028	7,312		7,312	(118,716)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	55,245	11,078,628	200.5363	0	165,790	200,656		200,656	34,866	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	25,210	5,130,356	203.5048	0	102,187	90,141		90,141	(12,046)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0DE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	47,289	10,259,968	216.9631	0	98,427	2,324		2,324	(96,103)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0CQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	52,196	10,941,696	209.6271	105,947	0	6,330		6,330	(92,543)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	8,139	1,593,323	195.764	0	39,242	52,666		52,666	13,424	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	11/06/2020	1,754	358,483	204.38	0	1,508	660		660	(848)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0DB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	7,420	1,560,781	210.3478	0	29,545	2,708		2,708	(26,837)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	10/07/2020	2,123	435,449	205.11	0	1,422	6		6	(1,416)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0FC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	12/07/2020	852	172,726	202.73	0	1,482	1,080		1,080	(402)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	10/07/2020	430	86,955	202.22	0	538	69		69	(468)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	75,968	15,360,532	202.1974	0	284,386	259,388		259,388	(24,999)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0EX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	7,281	1,451,261	199.3217	0	35,868	34,943		34,943	(925)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0CM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	23,753	4,815,591	202.7361	96,449	0	30,065		30,065	(70,854)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0CO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	9,935	2,023,113	203.6349	36,987	0	9,799		9,799	(28,075)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0CW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	40,504	8,352,698	206.2191	0	123,772	29,734		29,734	(94,039)	0	0	0	0	0	0001
Barclays Low vol index 9LBCS0GA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/04/2020	09/07/2021	17,419	3,557,063	204.2059	0	65,990	57,613		57,613	(8,378)	0	0	0	0	0	0001

QE06.1

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 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	190,258		190,258	20,491	0	0	0	0		0001
Barclays Low vol index 9LBCS0GB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/04/2020	09/07/2021	2,946	600,410	203.8053	0	11,602	0	10,190		10,190	(1,412)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/06/2019	12/07/2020	7,145	1,452,118	203.2355	27,650	0	0	7,889		7,889	(20,572)	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	90,897		90,897	(29,791)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/04/2020	09/07/2021	43,135	9,067,620	210.2149	0	89,078	0	68,204		68,204	(20,875)	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	1,252		1,252	(1,322)	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	47,436		47,436	(60,450)	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	84,718		84,718	(14,955)	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	16,468		16,468	(6,572)	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	3,821		3,821	(44,079)	0	0	0	0		0001
Barclays Low vol index 9LBCS0GD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/04/2020	09/07/2021	6,054	1,225,742	202.4682	0	27,089	0	24,216		24,216	(2,873)	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	12,386	2,492,535	201.2381	57,927	0	0	22,941		22,941	(37,841)	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	827		827	(93)	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	77,354		77,354	(46,404)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/07/2019	11/06/2020	2,907	577,098	198.52	14,103	0	0	6,320		6,320	(10,057)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/18/2020	01/07/2021	949	192,951	203.32	0	1,775	0	1,410		1,410	(365)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/07/2020	04/07/2021	23,545	4,620,727	196.2509	0	108,392	0	144,502		144,502	36,110	0	0	0	0		0001
Barclays Low vol index 9LBCS0EU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/05/2020	06/07/2021	34,385	7,020,753	204.1807	0	105,589	0	90,742		90,742	(14,847)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/05/2020	06/07/2021	24,587	4,912,913	199.8175	0	115,657	0	111,575		111,575	(4,083)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/07/2020	02/05/2021	12,664	2,637,664	208.2805	0	60,992	0	7,833		7,833	(53,159)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2019	10/07/2020	1,903	381,038	200.23	9,271	0	0	1,654		1,654	(7,824)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/07/2020	01/07/2021	8,200	1,674,571	204.216	0	30,547	0	9,917		9,917	(20,629)	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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	3,673	739,418	201.3116	0	18,008	0	8,324		8,324	(9,684)	0	0	0	0		0001
Barclays Low vol index 9LBCS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2020	05/07/2021	8,320	1,644,309	197.6333	0	40,516	0	45,801		45,801	5,285	0	0	0	0		0001
Barclays Low vol index 9LBCS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	10,132	2,135,432	210.7612	0	38,804	0	3,309		3,309	(35,495)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/04/2020	09/07/2021	89,949	18,548,284	206.2089	0	279,633	0	235,881		235,881	(43,753)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	4,883	1,014,510	207.7637	0	24,631	0	3,421		3,421	(21,210)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/18/2020	02/05/2021	501	104,348	208.28	0	536	0	310		310	(226)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	10,309	2,057,530	199.5858	0	48,029	0	39,076		39,076	(8,953)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	59,358	12,174,919	205.11	180,250	0	0	165		165	(167,661)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	58,936	12,389,838	210.2253	0	119,580	0	13,438		13,438	(106,142)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	31,737	6,452,599	203.3147	0	128,971	0	47,199		47,199	(81,772)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2020	04/07/2021	11,628	2,304,656	198.1988	0	44,260	0	56,983		56,983	12,724	0	0	0	0		0001
Barclays Low vol index 9LBCS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	1,607	325,257	202.4	0	1,848	0	1,371		1,371	(477)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2019	11/06/2020	5,922	1,175,635	198.52	21,821	0	0	5,071		5,071	(19,411)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	2,226	451,255	202.72	8,566	0	0	205		205	(8,282)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	12/13/2019	12/14/2020	33	8,629	261.47	6,600	0	0	52		52	(162)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/14/2020	02/11/2021	302	81,754	270.71	0	60,400	0	140		140	(60,260)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/14/2020	02/11/2021	1,378	373,038	270.71	0	8,813	0	637		637	(8,176)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/13/2020	03/11/2021	1,588	400,716	252.34	0	9,578	0	12,336		12,336	2,758	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/14/2020	01/13/2021	1,399	371,994	265.9	0	8,803	0	1,236		1,236	(7,567)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/17/2020	01/13/2021	1,146	304,721	265.9	0	8,114	0	1,013		1,013	(7,101)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/17/2020	01/13/2021	289	76,845	265.9	0	57,800	0	255		255	(57,545)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	06/12/2020	06/13/2021	540	135,416	250.77	0	108,000	0	5,213		5,213	(102,787)	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)
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	6,275		6,275	(131,725)	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	59		59	(234)	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	27		27	(105)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/14/2020	09/13/2021	1,192	311,243	261.11	0	5,960,000	0	5,545		5,545	(5,954,455)	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	32,568		32,568	11,051	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	2,750		2,750	(68,050)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/13/2019	12/14/2020	840	219,635	261.47	5,207	0	0	1,330		1,330	(4,124)	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	2,973		2,973	1,110	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	07/14/2020	07/13/2021	734	186,032	253.45	0	146,800	0	5,931		5,931	(140,869)	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	4,029		4,029	1,613	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	103		103	(23,297)	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	52		52	(206)	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	6,733		6,733	(139,267)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/14/2020	05/13/2021	3,336	837,469	251.04	0	20,066	0	30,769		30,769	10,703	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	07/14/2020	07/13/2021	3,448	873,896	253.45	0	20,929	0	27,862		27,862	6,933	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	31,459		31,459	11,830	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/14/2020	09/13/2021	5,576	1,455,949	261.11	0	34,878	0	25,940		25,940	(8,938)	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	9,935		9,935	(8,065)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	9	229,301	25478	0	18,000	0	7,008		7,008	(10,992)	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	6,263		6,263	(7,737)	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	375		375	(7,625)	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	15	369,604	24640	0	75,000	0	17,890		17,890	(57,110)	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)
HSI Hang Seng Option 9HBCS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/14/2020	05/14/2021	10	238,297	23830	0	20,000	0	12,342		12,342	(7,658)	0	0	0	0		0001
HSI Hang Seng Option 9HCSS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	03/13/2020	03/12/2021	6	144,197	24033	0	12,000	0	5,802		5,802	(6,198)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/14/2020	01/14/2021	3	86,655	28885	0	6,000	0	81		81	(5,919)	0	0	0	0		0001
MSCI Emerging Markets 9MSS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	11/21/2019	11/20/2020	2,939	3,070,021	1045	587,800	0	0	177,861		177,861	(162,571)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	10/21/2019	10/21/2020	3,092	3,180,153	1029	618,400	0	0	186,954		186,954	(194,824)	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	09/21/2020	09/21/2021	2,906	3,168,557	1090	0	14,530,000	0	265,956		265,956	(14,264,044)	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	05/21/2020	05/21/2021	4,048	3,764,680	930.01	0	809,600	0	741,243		741,243	(68,357)	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/21/2020	02/19/2021	3,007	3,293,627	1095	0	601,400	0	192,557		192,557	(408,843)	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/21/2020	04/21/2021	3,561	3,127,413	878.24	0	712,200	0	789,120		789,120	76,920	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/21/2020	07/21/2021	3,545	3,849,374	1086	0	709,000	0	312,635		312,635	(396,365)	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/21/2020	01/21/2021	2,875	3,239,694	1127	0	575,000	0	106,535		106,535	(468,465)	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/20/2020	03/19/2021	3,832	3,077,977	803.23	0	766,400	0	1,090,962		1,090,962	324,562	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/20/2019	12/21/2020	3,687	4,080,145	1107	737,400	0	0	134,057		134,057	(165,204)	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	06/19/2020	06/21/2021	3,340	3,344,542	1001	0	668,000	0	452,590		452,590	(215,410)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	06/18/2020	11/06/2020	387	77,102	199.23	0	2,879	0	3,357		3,357	478	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	12/06/2019	12/07/2020	48,931	9,886,019	202.04	263,738	0	0	306,428		306,428	16	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	02/07/2020	02/05/2021	42,851	9,005,566	210.16	0	239,537	0	90,082		90,082	(149,455)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	09/04/2020	09/07/2021	52,796	11,069,209	209.66	0	300,937	0	223,621		223,621	(77,316)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	04/07/2020	04/07/2021	70,166	14,112,488	201.13	0	382,405	0	561,977		561,977	179,572	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	10/07/2019	10/07/2020	48,053	9,524,105	198.2	255,248	0	0	465,139		465,139	64,129	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	06/05/2020	06/07/2021	63,157	13,041,289	206.49	0	354,942	0	318,151		318,151	(36,791)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	03/06/2020	03/05/2021	50,510	10,344,448	204.8	0	279,320	0	260,059		260,059	(19,261)	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

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	261		261	103	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	550,325		550,325	161,030	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	342,119		342,119	31,274	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	14,347		14,347	5,217	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/07/2020...	01/07/2021...	44,455	9,118,610	205.12	0	244,503	0	191,293		191,293	(53,210)	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	25,274		25,274	(100,926)	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	3,439,963		3,439,963	1,700,363	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020...	01/28/2021...	727	1,205,591	1658	0	145,400	0	27,388		27,388	(118,012)	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	1,607,787		1,607,787	449,787	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	42,883		42,883	(218,317)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/21/2019...	11/20/2020...	2,121	3,359,579	1584	424,200	0	0	66,349		66,349	(284,494)	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	39,207		39,207	(273,292)	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	2,383,315		2,383,315	845,115	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	94,887		94,887	(378,913)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/14/2020...	09/14/2021...	5,085	7,815,492	1537	0	25,425,000	0	673,844		673,844	(24,751,156)	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	353,816		353,816	(122,984)	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	70,084		70,084	(309,310)	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	63,684		63,684	(467,724)	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	902,867		902,867	63,667	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	1,899,706		1,899,706	464,506	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	21,299		21,299	(133,542)	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...	5,696	9,329,934	1638	1,139,200	0	0	156,969		156,969	(611,318)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 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	575,110		575,110	(294,290)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	3,285	5,447,548	1658	0	657,000	0	123,756		123,756	(533,244)	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	1,267,156		1,267,156	89,356	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	3,094,499		3,094,499	1,860,299	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	101,696		101,696	(746,900)	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	958,793		958,793	(61,407)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	2,608	4,360,315	1672	521,600	0	0	58,367		58,367	(244,016)	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	43,406		43,406	(261,394)	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	20,279		20,279	(122,121)	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	61,567		61,567	(313,433)	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	681,259		681,259	(366,941)	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	68,150		68,150	(265,413)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,309	1,960,607	1498	261,800	0	0	39,773		39,773	(249,366)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	2,226	3,450,612	1550	445,200	0	0	51,247		51,247	(357,222)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DQ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	6,317	9,509,801	1505	1,263,400	0	0	229,757		229,757	(1,135,971)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	6,163	8,552,333	1388	0	1,232,600	0	1,277,626		1,277,626	45,026	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	683	1,139,947	1669	136,600	0	0	17,848		17,848	(63,563)	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	44,403		44,403	(197,797)	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	18,195		18,195	(76,068)	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	1,138,341		1,138,341	278,341	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	09/04/2020	09/07/2021	4,144	6,362,283	1535	0	20,720,000	0	549,018		549,018	(20,170,982)	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	1,356,557		1,356,557	(27,643)	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 9RBCSOCA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	694	1,039,466	1498	138,800	0	0	21,087		21,087	(132,208)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSODW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	4,005	5,886,389	1470	0	801,000	0	648,882		648,882	(152,118)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	721	1,079,907	1498	144,200	0	0	21,907		21,907	(137,352)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	2,671	4,429,346	1658	0	534,200	0	85,870		85,870	(448,330)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAU	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	2,255,459		2,255,459	818,659	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,139	3,409,545	1594	427,800	0	0	40,687		40,687	(291,882)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,279	2,089,681	1634	255,800	0	0	32,117		32,117	(141,744)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	4,032	5,952,966	1476	0	806,400	0	524,105		524,105	(282,295)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	5,379	8,789,824	1634	1,075,800	0	0	107,262		107,262	(611,087)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	6,508	10,339,845	1589	1,301,600	0	0	163,337		163,337	(881,685)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	7,346	12,260,694	1669	1,469,200	0	0	191,967		191,967	(683,645)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DS	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9ILB80	10/14/2019	10/14/2020	2,418	3,640,130	1505	483,600	0	0	87,945		87,945	(434,824)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	5,539	9,347,506	1688	0	1,107,800	0	181,877		181,877	(925,923)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOBE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	07/14/2020	07/14/2021	3,525	5,034,617	1428	0	705,000	0	654,430		654,430	(50,570)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	3,229	5,130,203	1589	645,800	0	0	81,041		81,041	(437,456)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSODO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	4,805	6,667,850	1388	0	961,000	0	996,104		996,104	35,104	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAQ	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	2,547,364		2,547,364	1,243,164	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOBG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	07/14/2020	07/14/2021	7,534	10,760,511	1428	0	1,506,800	0	1,398,717		1,398,717	(108,083)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	1,862	2,949,334	1584	372,400	0	0	58,247		58,247	(249,754)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	1,759	2,549,178	1449	0	351,800	0	261,058		261,058	(90,742)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	3,567	5,915,192	1658	0	713,400	0	134,379		134,379	(579,021)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	1,369	2,298,017	1679	0	273,800	0	50,196		50,196	(223,604)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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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	57,045		57,045	(409,235)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2019...	10/07/2020.....	768	1,150,303	1498.....	153,600	0	0	23,335		23,335	(146,305)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/14/2020....	01/14/2021.....	4,028	6,749,885	1676.....	0	805,600	0	118,085		118,085	(687,515)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/14/2020....	01/14/2021.....	2,650	4,440,714	1676.....	0	530,000	0	77,688		77,688	(452,312)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/28/2020....	07/28/2021.....	5,602	8,233,596	1470.....	0	1,120,400	0	907,624		907,624	(212,776)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AY	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	706,797		706,797	(14,403)	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	2,343,668		2,343,668	1,158,468	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	1,589,322		1,589,322	690,122	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/14/2020....	09/14/2021.....	3,759	5,777,470	1537.....	0	18,795,000	0	498,128		498,128	(18,296,872)	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	24,819		24,819	(129,581)	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	27,089		27,089	(105,500)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/21/2020....	07/21/2021.....	3,886	5,780,464	1488.....	0	777,200	0	583,549		583,549	(193,651)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020....	09/21/2021.....	4,332	6,434,103	1485.....	0	21,660,000	0	701,608		701,608	(20,958,392)	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	25,358		25,358	(147,642)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/13/2020....	03/12/2021.....	5,288	6,399,220	1210.....	0	1,057,600	0	1,729,776		1,729,776	672,176	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	1,552,827		1,552,827	550,627	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	64,070		64,070	(365,016)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/13/2020....	03/12/2021.....	4,810	5,820,773	1210.....	0	962,000	0	1,573,416		1,573,416	611,416	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	945,683		945,683	129,283	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/14/2020....	05/14/2021.....	5,399	6,681,532	1238.....	0	1,079,800	0	1,695,048		1,695,048	615,248	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	25,086,337		25,086,337	17,883,537	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QQ	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	4,791,152		4,791,152	3,153,552	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 9SMSS0JM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/21/2020...	09/21/2021...	5,827	19,118,737	3281	0	29,135,000	0	2,011,238		2,011,238	(27,123,762)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/28/2020...	08/27/2021...	407	1,427,760	3508	0	16,992	0	4,572		4,572	(12,420)	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	2,370,960		2,370,960	1,593,360	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	363,646		363,646	76,598	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	1,767,381		1,767,381	220,058	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020...	08/27/2021...	12,216	42,853,850	3508	0	61,080,000	0	2,530,227		2,530,227	(58,549,773)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/27/2020...	03/26/2021...	476	1,209,740	2541	0	11,414	0	10,911		10,911	(503)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/21/2020...	07/21/2021...	8,611	28,048,610	3257	0	1,722,200	0	2,934,291		2,934,291	1,212,091	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0US	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/14/2020...	07/14/2021...	7,281	23,281,143	3198	0	1,456,200	0	2,745,539		2,745,539	1,289,339	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	9,039	29,442,735	3257	0	1,807,800	0	3,080,137		3,080,137	1,272,337	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	1,697,959		1,697,959	1,301,359	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	10,916	37,083,399	3397	0	54,580,000	0	2,890,555		2,890,555	(51,689,445)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020...	03/12/2021...	3,394	9,201,202	2711	0	678,800	0	2,390,987		2,390,987	1,712,187	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	6,383	21,304,858	3338	0	1,276,600	0	1,419,490		1,419,490	142,890	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/21/2019...	10/21/2020...	356	1,070,392	3007	14,340	0	0	0		0	(34,019)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	11,914	38,601,598	3240	2,382,800	0	0	2,963,662		2,963,662	690,174	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2020...	04/14/2021...	494	1,405,954	2846	0	16,450	0	38,148		38,148	21,698	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFH1UU8231...	09/14/2020...	09/14/2021...	480	1,624,099	3384	0	19,003	0	16,537		16,537	(2,467)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/14/2019...	11/13/2020...	865	2,678,585	3097	91,604	0	0	38,222		38,222	(108,979)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2020...	05/28/2021...	7,775	23,556,151	3030	0	1,555,000	0	3,719,617		3,719,617	2,164,617	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/14/2020...	08/13/2021...	829	2,796,093	3373	0	137,564	0	119,653		119,653	(17,912)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/27/2020...	03/26/2021...	3,427	8,709,618	2541	0	766,449	0	2,360,271		2,360,271	1,593,822	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 9SMLSORG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,708	22,480,386	3351.....	0	1,341,600	0	1,923,316		1,923,316	581,716	0	0	0	0		0001.....
S&P 500 OTC Call Option 9LBCS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/25/2020...	05/07/2021...	711	142,548	200.49.....	0	3,491	0	2,796		2,796	(695)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/21/2020...	08/20/2021...	10,347	35,150,415	3397.....	0	1,701,254	0	1,408,939		1,408,939	(292,315)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/14/2020...	09/14/2021...	7,339	24,831,800	3384.....	0	36,695,000	0	2,063,098		2,063,098	(34,631,902)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9BSGS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	09/28/2020...	09/28/2021...	26,413	10,399,855	393.74.....	0	222,560	0	232,980		232,980	10,420	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0NQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	52,576	158,081,311	3007.....	10,515,200	0	0	18,995,678		18,995,678	1,738,741	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020...	02/12/2021...	4,921	16,633,767	3380.....	0	984,200	0	947,744		947,744	(36,456)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020...	09/21/2021...	4,653	15,266,772	3281.....	0	23,265,000	0	1,606,022		1,606,022	(21,658,978)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0NM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/14/2019...	11/13/2020...	7,508	23,249,498	3097.....	1,501,600	0	0	2,271,994		2,271,994	250,134	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020...	06/14/2021...	1,716	5,218,888	3041.....	0	343,200	0	816,375		816,375	473,175	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/04/2020...	09/07/2021...	5,920	20,287,603	3427.....	0	29,600,000	0	1,505,412		1,505,412	(28,094,588)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9LBCS0FI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/07/2020...	07/07/2021...	51,969	10,823,755	208.2733.....	0	105,362	0	85,852		85,852	(19,510)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/28/2020...	01/28/2021...	3,379	11,070,415	3276.....	0	675,800	0	838,450		838,450	162,650	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/28/2020...	09/28/2021...	6,060	20,310,696	3352.....	0	30,300,000	0	1,842,859		1,842,859	(28,457,141)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9LBCS0FO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/07/2020...	08/06/2021...	86,596	17,903,221	206.7442.....	0	267,365	0	194,904		194,904	(72,461)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0NW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/13/2019...	12/14/2020...	3,159	10,010,239	3169.....	631,800	0	0	890,608		890,608	162,065	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/14/2020...	05/14/2021...	915	2,610,083	2853.....	0	183,000	0	558,165		558,165	375,165	0	0	0	0		0001.....
S&P 500 OTC Call Option 9DMSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/07/2020...	08/06/2021...	9,234	2,662,439	288.33.....	0	55,681	0	51,966		51,966	(3,715)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLM0AO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/14/2020...	07/14/2021...	255	815,368	3198.....	0	11,973	0	13,640		13,640	1,667	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/21/2020...	02/19/2021...	6,942	23,170,661	3338.....	0	1,388,400	0	1,543,803		1,543,803	155,403	0	0	0	0		0001.....
S&P 500 OTC Call Option 9LBCS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/07/2020...	08/06/2021...	30,297	6,181,591	204.0331.....	0	122,185	0	95,322		95,322	(26,863)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/28/2020...	08/27/2021...	8,459	29,674,257	3508.....	0	42,295,000	0	1,752,062		1,752,062	(40,542,938)	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 9BSGS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/28/2020...	08/13/2021...	2,411	943,834	391.47	0	21,506	0	22,918		22,918	1,412	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	785,642		785,642	112,442	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	10,893,626		10,893,626	5,913,826	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/04/2020...	09/07/2021...	902	3,091,118	3427	0	188,554	0	116,083		116,083	(72,471)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573...	08/07/2020...	08/06/2021...	2,548	8,539,061	3351	0	509,600	0	730,562		730,562	220,962	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	7,559,542		7,559,542	5,023,942	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	2,927,248		2,927,248	267,941	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	871,599		871,599	199,999	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/07/2019...	10/07/2020...	3,069	9,019,147	2939	130,790	0	0	0		0	(343,946)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/28/2020...	08/27/2021...	2,068	7,254,565	3508	0	364,899	0	181,198		181,198	(183,701)	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	403,451		403,451	50,234	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573...	08/14/2020...	08/13/2021...	6,893	23,249,055	3373	0	1,378,600	0	1,904,825		1,904,825	526,225	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573...	04/07/2020...	04/07/2021...	70,077	14,325,988	204.4321	0	139,399	0	143,143		143,143	3,744	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	25,725		25,725	13,821	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573...	12/20/2019...	12/21/2020...	13,215	42,568,422	3221	1,370,660	0	0	16,172		16,172	(1,383,706)	0	0	0	0		0001
S&P 500 OTC Call Option 9DMSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020...	08/13/2021...	9,868	2,843,366	288.14	0	59,424	0	56,983		56,983	(2,441)	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	1,286,831		1,286,831	249,631	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/21/2020...	08/20/2021...	3,321	11,281,968	3397	0	16,605,000	0	879,400		879,400	(15,725,600)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573...	01/21/2020...	01/21/2021...	666	2,211,646	3321	0	133,200	0	142,563		142,563	9,363	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	6,730	21,921,629	3257	0	1,346,000	0	2,293,320		2,293,320	947,320	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,913	23,167,399	3351	0	1,382,600	0	1,982,094		1,982,094	599,494	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573...	12/27/2019...	12/28/2020...	4,787	15,509,976	3240	957,400	0	0	1,190,788		1,190,788	277,309	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 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	304,333		304,333	113,312	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	147,258		147,258	14,575	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	08/21/2020	08/20/2021	1,242	4,219,273	3397	0	348,046	0	328,881		328,881	(19,164)	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	1,707,619		1,707,619	165,095	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	09/21/2020	09/21/2021	16,010	6,305,378	393.84	0	115,752	0	139,358		139,358	23,606	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	74,721	15,117,538	202.3198	0	278,769	0	269,229		269,229	(9,540)	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	707,279		707,279	506,279	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	7,004,232		7,004,232	5,153,432	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231	08/21/2020	08/20/2021	11,178	37,973,454	3397	0	55,890,000	0	2,959,932		2,959,932	(52,930,068)	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	19,271,754		19,271,754	15,674,954	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	131,888		131,888	12,064	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	07/21/2020	07/21/2021	10,210	33,257,033	3257	0	2,042,000	0	3,479,168		3,479,168	1,437,168	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	10,349,360		10,349,360	5,618,360	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	606	2,141,028	3533	0	122,697	0	116,368		116,368	(6,329)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	08/28/2020	08/27/2021	6,879	24,131,601	3508	0	34,395,000	0	1,424,806		1,424,806	(32,970,194)	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	1,737,301		1,737,301	114,101	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	12,061,286		12,061,286	7,571,486	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	698,338		698,338	(26,862)	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	397,338		397,338	43,117	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	1,153,458		1,153,458	114,169	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/14/2020	01/14/2021	317	1,041,351	3285	0	63,400	0	73,592		73,592	10,192	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/28/2020	04/28/2021	300	859,017	2863	0	10,222	0	7,709		7,709	(2,513)	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 9DMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/21/2020	08/20/2021	6,924	1,998,682	288.66	0	41,752	0	38,701		38,701	(3,050)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/21/2020	05/21/2021	2,415	7,120,652	2949	0	483,000	0	1,297,519		1,297,519	814,519	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/14/2020	01/14/2021	1,648	5,410,631	3283	0	329,600	0	384,652		384,652	55,052	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/05/2020	06/07/2021	2,561	8,179,655	3194	0	512,200	0	939,257		939,257	427,057	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/21/2019	11/20/2020	68	211,041	3104	13,600	0	0	20,721		20,721	2,580	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/28/2019	10/28/2020	2,991	9,090,905	3039	301,788	0	0	263,496		263,496	(349,912)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLM0AL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	01/21/2020	01/21/2021	271	899,934	3321	0	16,109	0	0		0	(16,109)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9LBCS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/25/2020	03/05/2021	375	75,401	201.07	0	1,493	0	1,142		1,142	(351)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/21/2019	11/20/2020	139	431,392	3104	27,800	0	0	42,356		42,356	5,274	0	0	0	0	0	0001
S&P 500 OTC Call Option 9DMSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2020	09/14/2021	8,256	2,389,782	289.46	0	49,949	0	44,846		44,846	(5,103)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	8,704	28,558,346	3281	0	43,520,000	0	3,004,258		3,004,258	(40,515,742)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/21/2020	05/21/2021	10,386	30,623,225	2949	0	1,791,481	0	4,020,786		4,020,786	2,229,305	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2019	10/21/2020	10,427	31,351,069	3007	2,085,400	0	0	3,767,269		3,767,269	344,831	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	16,217	50,330,108	3104	3,243,400	0	0	4,941,660		4,941,660	615,291	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	17,554	54,479,541	3104	3,510,800	0	0	5,349,071		5,349,071	666,017	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2020	05/28/2021	2,095	6,347,284	3030	0	419,000	0	1,002,263		1,002,263	583,263	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	20,131	66,051,019	3281	0	100,655,000	0	6,948,383		6,948,383	(93,706,617)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/13/2019	12/14/2020	8,110	25,698,968	3169	1,622,000	0	0	2,286,430		2,286,430	416,066	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/13/2019	12/14/2020	3,828	12,130,166	3169	765,600	0	0	1,079,218		1,079,218	196,388	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/26/2020	06/28/2021	2,570	7,733,259	3009	0	484,111	0	951,033		951,033	466,922	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2020	04/28/2021	19,946	57,113,177	2863	0	3,989,200	0	11,893,250		11,893,250	7,904,050	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBA0AO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/28/2020	04/28/2021	1,442	4,129,008	2863	0	267,147	0	620,780		620,780	353,634	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 9SMSSODE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/07/2020	04/07/2021	4,296	11,424,825	2659	0	859,200	0	3,251,587		3,251,587	2,392,387	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOGW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/26/2020	06/28/2021	1,822	5,482,489	3009	0	364,400	0	917,510		917,510	553,110	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOPM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/21/2020	01/21/2021	1,587	5,270,094	3321	0	305,132	0	339,711		339,711	34,579	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/20/2020	03/19/2021	12,155	28,016,303	2305	0	2,431,000	0	13,025,365		13,025,365	10,594,365	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/28/2020	04/28/2021	9,387	26,878,642	2863	0	1,877,400	0	5,597,209		5,597,209	3,719,809	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	12,969	40,249,810	3104	2,593,800	0	0	3,951,926		3,951,926	492,058	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/14/2020	04/14/2021	8,526	24,265,508	2846	0	1,705,200	0	5,160,686		5,160,686	3,455,486	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/19/2020	06/21/2021	6,814	21,108,000	3098	0	1,362,800	0	2,981,211		2,981,211	1,618,411	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/21/2020	02/19/2021	667	2,315,330	3471	0	84,354	0	97,745		97,745	13,391	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/14/2020	08/13/2021	7,104	23,960,726	3373	0	1,420,800	0	1,963,134		1,963,134	542,334	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2020	08/06/2021	52,573	11,080,317	210.7606	0	107,512	0	68,304		68,304	(39,208)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/28/2020	09/28/2021	2,287	7,665,109	3352	0	431,557	0	426,943		426,943	(4,614)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/14/2019	11/13/2020	607	1,879,654	3097	121,400	0	0	183,613		183,613	20,211	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/21/2020	07/21/2021	580	1,964,802	3388	0	111,656	0	150,456		150,456	38,800	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2019	10/21/2020	13,333	40,088,598	3007	2,666,600	0	0	4,817,205		4,817,205	440,936	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	10/14/2019	10/14/2020	3,641	10,799,752	2966	728,200	0	0	1,445,197		1,445,197	143,046	0	0	0	0		0001
S&P 500 OTC Call Option 9RMSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2020	09/28/2021	3,344	5,050,577	1510	0	16,720,000	0	497,440		497,440	(16,222,560)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2020	05/28/2021	284	860,443	3030	0	11,634	0	5,216		5,216	(6,418)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/12/2020	06/14/2021	6,804	20,693,073	3041	0	1,360,800	0	3,236,956		3,236,956	1,876,156	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	08/14/2020	08/13/2021	522	1,760,628	3373	0	21,819	0	18,847		18,847	(2,972)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/19/2020	06/21/2021	33,169	102,748,938	3098	0	6,633,800	0	14,511,855		14,511,855	7,878,055	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/20/2019	12/21/2020	8,596	27,689,607	3221	1,719,200	0	0	2,175,294		2,175,294	458,197	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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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 9SBCS0SW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/21/2020	04/21/2021	2,098	5,741,303	2737	0	419,600	0	1,461,408		1,461,408	1,041,808	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	06/19/2020	06/21/2021	6,809	21,092,512	3098	0	1,361,800	0	2,979,023		2,979,023	1,617,223	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	09/14/2020	09/14/2021	4,128	13,967,253	3384	0	20,640,000	0	1,160,440		1,160,440	(19,479,560)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/21/2020	04/21/2021	693	1,972,292	2846	0	184,400	0	421,182		421,182	236,782	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	11/14/2019	11/13/2020	3,652	11,308,893	3097	730,400	0	0	1,105,131		1,105,131	121,669	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OQ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	45,326	140,671,054	3104	9,065,200	0	0	13,811,781		13,811,781	1,719,717	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/07/2020	02/05/2021	832	2,768,655	3328	0	166,400	0	182,980		182,980	16,580	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/13/2019	12/14/2020	2,692	8,530,410	3169	538,400	0	0	758,948		758,948	138,107	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/21/2020	01/21/2021	11,922	39,590,458	3321	0	1,211,514	0	4,101		4,101	(1,207,412)	0	0	0	0		0001
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	4,017,882		4,017,882	263,882	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	07/21/2020	07/21/2021	7,055	22,980,252	3257	0	1,411,000	0	2,404,068		2,404,068	993,068	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	991,404		991,404	538,204	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/07/2020	07/07/2021	1,061	3,337,185	3145	0	176,869	0	283,937		283,937	107,069	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	07/21/2020	07/21/2021	3,042	9,908,707	3257	0	608,400	0	1,036,594		1,036,594	428,194	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	8,289,940		8,289,940	6,742,740	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	332,596		332,596	36,092	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	1,583,501		1,583,501	917,101	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	1,095,666		1,095,666	736,466	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	3,317,812		3,317,812	303,691	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	07/21/2020	07/21/2021	6,821	22,218,043	3257	0	1,364,200	0	2,324,330		2,324,330	960,130	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	1,362,216		1,362,216	286,933	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	2,305,198		2,305,198	151,398	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	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 9SSGS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	3,397	10,480,356	3085	679,400	0	0	1,034,560	1,034,560	100,022	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRBS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/14/2020...	01/14/2021...	582	1,910,793	3283	0	116,400	0	135,842	135,842	19,442	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0QC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/21/2020...	01/21/2021...	20,480	68,009,779	3321	0	4,096,000	0	4,383,923	4,383,923	287,923	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0UI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/12/2020...	06/14/2021...	6,636	20,182,133	3041	0	1,327,200	0	3,157,031	3,157,031	1,829,831	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/21/2019...	11/20/2020...	277	859,681	3104	10,745	0	0	0	0	(21,782)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/14/2019...	11/13/2020...	5,115	15,839,262	3097	1,023,000	0	0	1,547,849	1,547,849	170,410	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/07/2020...	04/07/2021...	6,705	17,831,344	2659	0	162,211	0	261,134	261,134	98,923	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020...	08/27/2021...	1,462	5,128,711	3508	0	7,310,000	0	302,815	302,815	(7,007,185)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SML50PQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	1,837	5,701,203	3104	367,400	0	0	559,772	559,772	69,697	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0QE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/21/2020...	01/21/2021...	7,896	26,220,958	3321	0	1,579,200	0	1,690,208	1,690,208	111,008	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGM0AA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2019...	10/28/2020...	401	1,218,807	3039	15,982	0	0	0	0	(36,706)	0	0	0	0	0	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	291,061	291,061	151,008	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9DMSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/25/2020...	07/14/2021...	1,951	554,162	284.04	0	16,716	0	15,018	15,018	(1,699)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBM0AF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	02/07/2020...	02/05/2021...	3,505	11,663,624	3328	0	157,459	0	0	0	(157,459)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9BSGS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	09/14/2020...	09/14/2021...	12,421	4,902,196	394.67	0	104,905	0	102,373	102,373	(2,533)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	02/28/2020...	02/26/2021...	2,570	7,592,345	2954	0	461,623	0	587,774	587,774	126,151	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020...	08/13/2021...	6,242	21,053,330	3373	0	1,248,400	0	1,724,927	1,724,927	476,527	0	0	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	10,387,279	10,387,279	7,404,879	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/21/2020...	02/19/2021...	11,141	37,185,873	3338	0	1,268,069	0	18,524	18,524	(1,249,545)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/14/2020...	01/14/2021...	597	1,960,041	3283	0	59,193	0	424	424	(58,769)	0	0	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	4,909,615	4,909,615	494,215	0	0	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	334,884	334,884	197,684	0	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 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	74,813		74,813	(182,996)	0	0	0	0		0001
S&P 500 OTC Call Option 9DMSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/25/2020...	07/28/2021...	387	110,717	286.09	0	2,897	0	2,581		2,581	(316)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020...	08/13/2021...	4,908	7,744,235	1578	0	981,600	0	522,069		522,069	(459,531)	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	2,076,388		2,076,388	190,059	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/25/2020...	03/05/2021...	711	145,613	204.8	0	5,183	0	3,661		3,661	(1,522)	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	1,527,946		1,527,946	249,076	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020...	07/14/2021...	1,009	3,226,510	3198	0	201,800	0	380,334		380,334	178,534	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 9CCSS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	08/14/2020...	08/12/2021...	18,079	4,683,003	259.03	0	112,020	0	95,797		95,797	(16,224)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020...	07/14/2021...	3,912	12,508,698	3198	0	782,400	0	1,475,147		1,475,147	692,747	0	0	0	0		0001
S&P 500 OTC Call Option 9MCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	3,297	3,599,829	1092	0	16,485,000	0	290,037		290,037	(16,194,963)	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	1,837,394		1,837,394	1,101,194	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	3,368,859		3,368,859	1,988,659	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	867,233		867,233	182,672	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	3,906,196		3,906,196	2,273,196	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	10,543	31,699,849	3007	2,108,600	0	0	3,809,180		3,809,180	348,668	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	878,460		878,460	95,326	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	9,492,667		9,492,667	1,181,941	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020...	07/14/2021...	1,940	6,203,189	3198	0	388,000	0	731,540		731,540	343,540	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	1,556,479		1,556,479	156,679	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/28/2020...	07/28/2021...	6,882	22,149,304	3218	0	1,376,400	0	2,534,733		2,534,733	1,158,333	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 9SMSS0ID	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	7,823	25,481,858	3257	0	1,564,600	0	2,665,772		2,665,772	1,101,172	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/21/2020...	04/21/2021...	7,545	20,647,345	2737	0	1,509,000	0	5,255,634		5,255,634	3,746,634	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	250,475		250,475	145,075	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/21/2020...	08/20/2021...	6,206	21,082,775	3397	0	31,030,000	0	1,643,348		1,643,348	(29,386,652)	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/25/2020...	07/07/2021...	1,037	213,581	205.96	0	7,892	0	5,782		5,782	(2,109)	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	30,044		30,044	3,261	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	2,322,654		2,322,654	1,056,054	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020...	03/19/2021...	27,314	62,956,585	2305	0	5,462,800	0	29,269,834		29,269,834	23,807,034	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/07/2020...	07/07/2021...	40,767	8,328,873	204.3043	0	124,686	0	115,219		115,219	(9,466)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/21/2019...	10/21/2020...	18,422	55,389,796	3007	3,684,400	0	0	6,655,858		6,655,858	609,234	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/07/2020...	08/06/2021...	13,029	5,136,162	394.21	0	109,914	0	104,893		104,893	(5,021)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	1,354	4,410,384	3257	0	362,263	0	461,390		461,390	99,127	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/14/2019...	10/14/2020...	1,777	5,270,849	2966	355,400	0	0	705,332		705,332	69,814	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/21/2020...	01/21/2021...	2,734	9,079,040	3321	0	546,800	0	585,237		585,237	38,437	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/07/2020...	02/05/2021...	3,420	11,380,768	3328	0	684,000	0	752,152		752,152	68,152	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	1,040		1,040	(108,353)	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	3,719,295		3,719,295	2,019,095	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/14/2020...	08/13/2021...	1,792	6,044,147	3373	0	358,400	0	495,205		495,205	136,805	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	254,605		254,605	24,616	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/21/2020...	04/21/2021...	22,036	60,302,836	2737	0	4,407,200	0	15,349,657		15,349,657	10,942,457	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	213,047		213,047	77,059	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	4,070,255		4,070,255	2,679,055	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 9SBCS00M	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	26,403	85,049,872	3221	5,280,600	0	6,681,514		6,681,514	1,407,375	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021	6,763	22,882,881	3384	0	33,815,000	1,901,176		1,901,176	(31,913,824)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9LBCS0FM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	6,609	1,318,114	199.4423	0	32,476	32,884		32,884	408	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	25,340	84,578,585	3338	0	5,068,000	5,635,261		5,635,261	567,261	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	09/21/2020	09/21/2021	21,203	69,568,315	3281	0	106,015,000	7,318,393		7,318,393	(98,696,607)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/14/2019	11/13/2020	149	461,398	3097	7,406	0	0		0	(14,892)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	6,976	23,380,762	3352	0	34,880,000	2,121,417		2,121,417	(32,758,583)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SML50QN	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	1,955,680		1,955,680	1,440,811	0	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	1,402,811		1,402,811	141,211	0	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	9,120,854		9,120,854	6,990,454	0	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	311,689		311,689	72,585	0	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	1,443,469		1,443,469	1,033,669	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/28/2020	02/26/2021	294	868,541	2954	0	9,582	0		0	(9,582)	0	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	685,504		685,504	74,388	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	3,119	10,240,145	3283	0	623,800	727,991		727,991	104,191	0	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	1,141,789		1,141,789	142,165	0	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	921,620		921,620	167,709	0	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	5,057,787		5,057,787	3,386,587	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLM0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/28/2020	01/28/2021	235	769,916	3276	0	14,360	0		0	(14,360)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	11,875	27,370,925	2305	0	2,375,000	12,725,316		12,725,316	10,350,316	0	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	5,230,725		5,230,725	3,745,725	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	07/21/2020	07/21/2021	8,506	27,706,594	3257	0	1,701,200	2,898,512		2,898,512	1,197,312	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 9SBCSOME	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	1,591,046		1,591,046	172,653	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSODK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	58,793	160,890,572	2737	0	0	0	40,953,547		40,953,547	29,194,947	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOPE	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	641,133		641,133	79,828	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	978	3,309,102	3384	0	0	0	152,748		152,748	(21,639)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOOG	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	2,212,829		2,212,829	202,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	4,379	13,309,620	3039	875,800	0	0	1,473,313		1,473,313	134,771	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOJE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	09/04/2020	09/07/2021	5,639	19,324,627	3427	0	0	0	1,433,956		1,433,956	(26,761,044)	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	1,685,714		1,685,714	235,702	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	0	0	5,266,006		5,266,006	3,526,006	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2020	02/05/2021	279	58,688	210.35	0	237	0	102		102	(135)	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	0	0	3,041,800		8,171,415	5,129,615	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	1,478,911		1,478,911	160,485	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	0	0	272,894		272,894	164,244	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	8,227	25,876,548	3145	0	0	0	3,369,795		3,369,795	1,724,395	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	922,133		922,133	214,745	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2020	07/07/2021	532	106,368	199.94	0	3,054	0	2,509		2,509	(544)	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	1,563,727		1,563,727	218,645	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	1,911	6,459,486	3380	0	382,200	0	368,043		368,043	(14,157)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	10,009	32,840,130	3281	0	50,045,000	0	3,454,690		3,454,690	(46,590,310)	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	3,100,264		3,100,264	1,061,447	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	514,850		514,850	46,650	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	1,553,603		1,553,603	(1,543,082)	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 9SMLSQOC	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	3,120,469		3,120,469	657,286	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/07/2020...	07/07/2021...	58,893	12,129,602	205.96	0	328,623	0	328,386		328,386	(237)	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	3,577,746		3,577,746	753,606	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	1,111,684		1,111,684	258,887	0	0	0	0		0001
S&P 500 OTC Call Option 9RMSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020...	08/27/2021...	2,731	4,310,447	1578	0	13,655,000	0	295,729		295,729	(13,359,271)	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	9,444,728		9,444,728	864,509	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	3,167,641		3,167,641	208,041	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	07/28/2020...	07/28/2021...	6,643	2,607,909	392.58	0	55,801	0	58,199		58,199	2,398	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/19/2020...	06/21/2021...	5,319	16,476,879	3098	0	1,063,800	0	2,327,129		2,327,129	1,263,329	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/07/2020...	01/07/2021...	992	3,211,283	3237	0	103,724	0	2,347		2,347	(101,376)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	8,049	24,933,709	3098	0	1,609,800	0	3,521,539		3,521,539	1,911,739	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/07/2020...	08/06/2021...	20,986	4,296,590	204.736	0	79,063	0	60,701		60,701	(18,361)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/21/2020...	09/21/2021...	10,774	35,350,140	3281	0	2,039,734	0	2,399,279		2,399,279	359,545	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/07/2020...	07/07/2021...	23,301	4,658,765	199.9384	0	109,324	0	109,929		109,929	605	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/07/2020...	02/05/2021...	3,124	10,395,766	3328	0	624,800	0	687,053		687,053	62,253	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2020...	05/21/2021...	7,709	22,730,064	2949	0	1,541,800	0	4,141,853		4,141,853	2,600,053	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	4,324	14,009,846	3240	864,800	0	0	1,075,615		1,075,615	250,488	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/14/2020...	09/14/2021...	1,307	4,422,535	3384	0	6,535,000	0	367,277		367,277	(6,167,723)	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	07/21/2020...	07/21/2021...	5,776	2,266,560	392.41	0	48,508	0	50,673		50,673	2,164	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/14/2019...	10/14/2020...	4,319	12,810,802	2966	863,800	0	0	1,714,311		1,714,311	169,683	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/14/2020...	01/14/2021...	2,945	9,668,877	3283	0	589,000	0	687,378		687,378	98,378	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020...	07/14/2021...	3,905	12,489,557	3198	0	781,000	0	1,470,382		1,470,382	689,382	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 9SBCSOVY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/27/2021	3,583	12,569,200	3508	0	17,915,000	0	742,125		742,125	(17,172,875)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSONI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	3,381	10,430,994	3085	676,200	0	0	1,029,688		1,029,688	99,552	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	9,067	28,139,797	3104	1,813,400	0	0	2,762,905		2,762,905	344,012	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSONU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	559	1,680,756	3007	69,417	0	0	140,077		140,077	5,936	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	52,336	162,123,321	3098	0	10,467,200	0	22,897,659		22,897,659	12,430,459	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFH1U1U8231	08/21/2020	08/20/2021	8,582	29,154,427	3397	0	42,910,000	0	2,272,512		2,272,512	(40,637,488)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2020	07/21/2021	1,876	6,110,695	3257	0	375,200	0	639,267		639,267	264,067	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	1,275	4,255,631	3338	0	256,572	0	283,542		283,542	26,970	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLMOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/04/2020	09/07/2021	3,208	10,993,688	3427	0	92,358	0	61,864		61,864	(30,494)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/07/2020	05/07/2021	5,028	14,486,623	2881	0	153,554	0	194,784		194,784	41,230	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	8,417	24,009,493	2853	0	1,683,400	0	5,134,868		5,134,868	3,451,468	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/26/2020	06/28/2021	14,856	44,702,447	3009	0	2,971,200	0	7,481,078		7,481,078	4,509,878	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,135	3,570,608	3146	121,763	0	0	22,421		22,421	(144,515)	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	4,836,443		4,836,443	317,643	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	104,749		104,749	25,148	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	183,390		183,390	25,642	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SUBM0AA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/28/2020	09/28/2021	611	2,047,828	3352	0	30,732	0	30,111		30,111	(621)	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	4,086,054		4,086,054	2,689,454	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	1,192,878		1,192,878	120,078	0	0	0	0	0	0001
S&P 500 OTC Call Option 9DMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/14/2020	07/14/2021	984	279,495	284.04	0	5,845	0	7,574		7,574	1,729	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	20,929	67,358,731	3218	0	4,185,800	0	7,708,431		7,708,431	3,522,631	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	1,402,763		1,402,763	135,621	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 9SMLSORQ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/21/2020...	08/20/2021...	6,487	22,037,377	3397	0	32,435,000	0	1,717,756		1,717,756	(30,717,244)	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	188,172		188,172	15,439	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSMOBL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/27/2019...	12/28/2020...	590	1,911,612	3240	24,768	0	0	0		0	(36,858)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0QE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/14/2020...	01/14/2021...	3,466	11,379,398	3283	0	693,200	0	808,982		808,982	115,782	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	22,125		22,125	(317,538)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFH1U1U8231...	09/14/2020...	09/14/2021...	2,556	8,648,328	3384	0	12,780,000	0	718,528		718,528	(12,061,472)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NQ	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	985,721		985,721	137,827	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	666,550		666,550	108,657	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	869,574		869,574	94,362	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2020...	09/14/2021...	4,868	16,473,117	3384	0	24,340,000	0	1,367,299		1,367,299	(22,972,701)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	3,999	13,401,769	3351	0	799,800	0	1,146,592		1,146,592	346,792	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	158,494		158,494	35,233	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	1,321,384		1,321,384	86,784	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/28/2020...	09/28/2021...	4,803	16,097,735	3352	0	24,015,000	0	1,460,603		1,460,603	(22,554,397)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9DMSS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2020...	07/28/2021...	3,473	993,591	286.09	0	20,769	0	23,159		23,159	2,391	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	8,143,928		8,143,928	4,739,328	0	0	0	0	0	0001
S&P 500 OTC Call Option 9RMSS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020...	08/13/2021...	3,943	6,221,581	1578	0	788,600	0	419,421		419,421	(369,179)	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	19,179,596		19,179,596	15,599,996	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	405,693		405,693	73,824	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MO	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	0	1,425,351		1,425,351	141,082	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/21/2020...	01/21/2021...	5,682	18,868,729	3321	0	1,136,400	0	1,216,282		1,216,282	79,882	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2020...	05/21/2021...	1,586	4,676,337	2949	0	449,869	0	852,118		852,118	402,249	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 9SBCS0NE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2019	10/21/2020	7,467	22,451,178	3007	1,493,400	0	0	2,697,823		2,697,823	246,941	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	12/20/2019	12/21/2020	363	1,169,303	3221	21,411	0	0	0		0	(28,120)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	07/07/2020	07/07/2021	6,885	21,655,528	3145	0	1,377,000	0	2,820,109		2,820,109	1,443,109	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/25/2020	08/06/2021	566	115,487	204.04	0	2,309	0	1,779		1,779	(530)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/21/2020	04/21/2021	10,013	27,401,175	2737	0	2,002,600	0	6,974,774		6,974,774	4,972,174	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/20/2020	03/19/2021	20,355	46,916,647	2305	0	4,071,000	0	21,812,531		21,812,531	17,741,531	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020	09/21/2021	7,233	23,731,907	3281	0	36,165,000	0	2,496,530		2,496,530	(33,668,470)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2020	05/21/2021	11,289	33,285,729	2949	0	2,257,800	0	6,065,297		6,065,297	3,807,497	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2019	10/21/2020	33,731	101,419,672	3007	6,746,200	0	0	12,186,990		12,186,990	1,115,518	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/21/2020	04/21/2021	28,661	78,432,546	2737	0	5,732,200	0	19,964,445		19,964,445	14,232,245	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/28/2020	01/28/2021	6,463	21,174,339	3276	0	1,292,600	0	1,603,700		1,603,700	311,100	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	11/07/2019	11/06/2020	3,621	11,171,437	3085	724,200	0	0	1,102,780		1,102,780	106,618	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	07/21/2020	07/21/2021	510	1,661,223	3257	0	20,433	0	11,829		11,829	(8,604)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/20/2019	12/21/2020	22,848	73,598,435	3221	4,569,600	0	0	5,781,889		5,781,889	1,217,880	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BO	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	12/20/2019	12/21/2020	866	2,789,577	3221	173,200	0	0	219,149		219,149	46,161	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/13/2020	03/12/2021	8,091	21,934,863	2711	0	1,618,200	0	5,699,905		5,699,905	4,081,705	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	07/21/2020	07/21/2021	59,470	193,711,631	3257	0	11,894,000	0	20,265,046		20,265,046	8,371,046	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	12/20/2019	12/21/2020	57,398	184,891,586	3221	11,479,600	0	0	14,525,074		14,525,074	3,059,518	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	08/28/2020	07/07/2021	457	177,275	387.91	0	4,730	0	5,097		5,097	368	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/21/2020	04/21/2021	1,527	4,178,727	2737	0	496,741	0	1,063,665		1,063,665	566,925	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/14/2019	11/13/2020	10,272	31,808,583	3097	2,054,400	0	0	3,108,407		3,108,407	342,219	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	03/13/2020	03/12/2021	956	2,591,735	2711	0	259,751	0	462,706		462,706	202,955	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	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 9SBCS0PE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/27/2019	12/28/2020	5,377	17,421,588	3240	1,075,400	0	0	1,337,553	1,337,553	311,487	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCM0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/07/2020	08/06/2021	3,534	11,843,424	3351	0	97,109	0	88,244	88,244	(8,865)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/21/2020	04/21/2021	10,568	28,919,966	2737	0	2,328,025	0	5,717,953	5,717,953	3,389,929	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	340	1,149,254	3380	0	16,448	0	0	0	(16,448)	0	0	0	0	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	5,781,546	5,781,546	4,121,546	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/20/2020	03/19/2021	382	880,479	2305	0	8,453	0	16,536	16,536	8,083	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	479,254	479,254	323,874	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	1,161,771	1,161,771	225,371	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9HBCS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/14/2020	08/13/2021	12	302,196	25183	0	24,000	0	11,280	11,280	(12,720)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0UG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/12/2020	06/14/2021	6,997	21,280,046	3041	0	1,399,400	0	3,328,774	3,328,774	1,929,374	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0WK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/21/2020	09/21/2021	7,238	23,748,312	3281	0	36,190,000	0	2,498,256	2,498,256	(33,691,744)	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	173,385	173,385	31,551	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0NS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	11/27/2019	11/27/2020	5,521	17,411,191	3154	1,104,200	0	0	1,506,690	1,506,690	210,670	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	831,998	831,998	161,398	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9BSGS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	08/28/2020	07/14/2021	1,675	651,475	388.94	0	16,516	0	17,772	17,772	1,256	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	162,564	162,564	16,364	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	843,566	843,566	193,566	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	1,015,194	1,015,194	141,947	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0TE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/21/2020	05/21/2021	49,549	146,095,722	2949	0	9,909,800	0	26,621,437	26,621,437	16,711,637	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	281	937,908	3338	0	15,382	0	0	0	(15,382)	0	0	0	0	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	3,642,187	3,642,187	2,286,387	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	18,430,085	18,430,085	14,125,285	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 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	396,707		396,707	36,312	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	2,755,052		2,755,052	580,316	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/14/2020...	08/13/2021...	3,309	11,162,316	3373	0	661,800	0	913,502		913,502	251,702	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF6FN3BB653...	02/21/2020...	02/19/2021...	24,398	81,434,425	3338	0	4,879,600	0	5,425,773		5,425,773	546,173	0	0	0	0		0001
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	1,706,376		1,706,376	359,426	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFH1U1U8231...	08/21/2020...	08/20/2021...	5,997	20,372,769	3397	0	29,985,000	0	1,588,004		1,588,004	(28,396,996)	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	1,228,411		1,228,411	175,811	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	33,122,255		33,122,255	26,940,455	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50QT	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	608,580		608,580	195,356	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	1,078,804		1,078,804	118,771	0	0	0	0		0001
S&P 500 OTC Call Option 9CCS0BN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/14/2020...	08/12/2021...	7,341	1,901,539	259.03	0	1,468,200	0	38,898		38,898	(1,429,302)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/28/2020...	08/27/2021...	11,644	4,575,393	392.94	0	97,910	0	103,530		103,530	5,620	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	1,222,678		1,222,678	123,078	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	92,479		92,479	15,075	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	4,056,963		4,056,963	2,546,763	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	1,365,005		1,365,005	137,405	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50QM	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	900,072		900,072	691,315	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	978,277		978,277	224,477	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	1,748,069		1,748,069	1,170,269	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/21/2020...	09/21/2021...	6,762	22,186,528	3281	0	33,810,000	0	2,333,961		2,333,961	(31,476,039)	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	1,877,511		1,877,511	268,711	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50QU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/07/2020...	07/07/2021...	1,689	5,312,445	3145	0	337,800	0	691,818		691,818	354,018	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 9SMSMOAE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	04/21/2020	04/21/2021	270	738,871	2737	0	9,811	0	20,172		20,172	10,361	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America...	10/21/2019	10/21/2020	1,337	4,019,985	3007	258,482	0	0	483,057		483,057	44,216	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale...	01/28/2020	01/28/2021	2,471	8,095,589	3276	0	270,402	0	5,657		5,657	(264,744)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America...	06/05/2020	06/07/2021	3,417	10,913,659	3194	0	113,495	0	92,186		92,186	(21,309)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/28/2020	09/28/2021	1,829	6,130,076	3352	0	9,145,000	0	556,203		556,203	(8,588,797)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	03/06/2020	03/05/2021	4,121	12,249,137	2972	0	824,200	0	2,011,747		2,011,747	1,187,547	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/20/2020	03/19/2021	31,354	72,268,462	2305	0	6,270,800	0	33,599,120		33,599,120	27,328,320	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	6,664	21,864,984	3281	0	33,320,000	0	2,300,135		2,300,135	(31,019,865)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/14/2020	07/14/2021	11,987	38,328,672	3198	0	2,397,400	0	4,520,089		4,520,089	2,122,689	0	0	0	0		0001
S&P 500 OTC Call Option 9SCT50AC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/21/2020	08/20/2021	20,102	68,289,710	3397	0	100,510,000	0	5,323,006		5,323,006	(95,186,994)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/21/2020	05/21/2021	14,170	41,780,387	2949	0	2,834,000	0	7,613,186		7,613,186	4,779,186	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America...	10/07/2019	10/07/2020	1,416	4,161,327	2939	159,744	0	0	237,653		237,653	(150,483)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	06/05/2020	06/07/2021	7,289	23,280,556	3194	0	1,457,800	0	2,673,271		2,673,271	1,215,471	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/21/2019	11/20/2020	12,086	37,509,384	3104	1,305,288	0	0	520,275		520,275	(1,505,019)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	07/28/2020	07/28/2021	491	1,580,254	3218	0	17,383	0	9,054		9,054	(8,329)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/21/2020	05/21/2021	9,855	29,057,566	2949	0	1,971,000	0	5,294,845		5,294,845	3,323,845	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale...	08/14/2020	08/13/2021	9,278	3,632,059	391.47	0	77,730	0	88,195		88,195	10,465	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	02/21/2020	02/19/2021	12,415	41,438,166	3338	0	2,483,000	0	2,760,922		2,760,922	277,922	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale...	11/27/2019	11/27/2020	235	741,103	3154	11,099	0	0	0		0	(19,198)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America...	10/14/2019	10/14/2020	1,075	3,188,611	2966	116,702	0	0	158,344		158,344	(117,025)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	653	2,228,232	3412	0	149,570	0	174,359		174,359	24,789	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2019	10/14/2020	3,988	11,829,006	2966	797,600	0	0	1,582,929		1,582,929	156,678	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 9SSGS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019	11/27/2020	3,444	10,861,102	3154	688,800	0	0	939,873		939,873	131,416	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/07/2019	11/06/2020	4,402	13,580,962	3085	145,310	0	0	0		0	(372,347)	0	0	0	0		0001
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	0	378		378	(141,026)	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	0	5,071,806		5,071,806	1,068,310	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	0	7,003,691		7,003,691	4,222,091	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	0	879,645		879,645	201,845	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	36,130		36,130	3,307	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	13,264,121		13,264,121	9,455,721	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 9DMSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	07/21/2020	07/21/2021	3,729	1,064,294	285.41	0	22,262	0	26,017		26,017	3,755	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BR	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	20,957		20,957	9,108	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	2,548,269		2,548,269	233,103	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/07/2020	08/06/2021	1,006	3,371,388	3351	0	164,521	0	153,134		153,134	(11,387)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/28/2020	07/28/2021	1,810	5,825,376	3218	0	362,000	0	666,647		666,647	304,647	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019	11/20/2020	5,371	16,669,113	3104	1,074,200	0	0	1,636,656		1,636,656	203,781	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OK	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	2,036,866		2,036,866	186,322	0	0	0	0		0001
S&P 500 OTC Call Option 9DMSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	09/21/2020	09/21/2021	9,733	2,795,415	287.21	0	58,398	0	63,579		63,579	5,181	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	3,801,984		3,801,984	2,063,984	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/28/2020	09/28/2021	6,055	20,293,938	3352	0	30,275,000	0	1,841,339		1,841,339	(28,433,661)	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	1,343,503		1,343,503	145,791	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	687,167		687,167	(26,433)	0	0	0	0		0001
S&P 500 OTC Call Option 9DMSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	09/28/2020	09/28/2021	20,154	5,811,204	288.34	0	121,529	0	121,818		121,818	290	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 9SBCS0MG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2019	10/07/2020	1,330	3,908,591	2939	266,000	0	0	562,790		562,790	61,071	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020	09/21/2021	6,791	22,281,678	3281	0	33,955,000	0	2,343,970		2,343,970	(31,611,030)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	12/06/2019	12/07/2020	4,603	14,480,624	3146	920,600	0	0	1,338,625		1,338,625	218,214	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMMS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	05/21/2020	05/21/2021	396	1,167,610	2949	0	14,609	0	18,046		18,046	3,437	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	12/06/2019	12/07/2020	3,811	11,989,063	3146	160,666	0	0	0		0	(296,068)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/20/2019	12/21/2020	7,544	24,300,884	3221	1,508,800	0	0	1,909,076		1,909,076	402,122	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/28/2020	07/28/2021	2,557	8,229,551	3218	0	421,342	0	591,857		591,857	170,515	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	05/21/2020	05/21/2021	23,498	69,284,088	2949	0	4,699,600	0	12,624,887		12,624,887	7,925,287	0	0	0	0	0	0001
S&P 500 OTC Call Option 9BSGS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	07/14/2020	07/14/2021	3,143	1,222,438	388.94	0	26,161	0	33,347		33,347	7,186	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/14/2020	08/13/2021	746	2,516,265	3373	0	149,200	0	206,082		206,082	56,882	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/28/2020	07/28/2021	6,203	19,963,983	3218	0	1,240,600	0	2,284,648		2,284,648	1,044,048	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/27/2019	12/28/2020	429	1,389,969	3240	85,800	0	0	106,716		106,716	24,852	0	0	0	0	0	0001
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	8,837,318		8,837,318	5,940,118	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NK	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	1,417,015		1,417,015	140,256	0	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	1,041,729		1,041,729	(40,071)	0	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	12,775		12,775	(141,374)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/28/2020	09/28/2021	9,046	30,318,574	3352	0	45,230,000	0	2,750,908		2,750,908	(42,479,092)	0	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	7,040,451		7,040,451	4,419,651	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NW	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	233,038		233,038	21,331	0	0	0	0	0	0001
S&P 500 OTC Call Option 9RBCS0EA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/21/2020	08/20/2021	3,289	5,106,107	1552	0	16,445,000	0	396,209		396,209	(16,048,791)	0	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	884,768		884,768	80,168	0	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	75,681		75,681	14,681	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 9SMSA0AA	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	15,197,918		15,197,918	11,569,038	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/21/2020	09/21/2021	836	2,742,966	3281	0	34,560	0	36,222		36,222	1,662	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	6,649,537		6,649,537	4,761,737	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2020	08/06/2021	8,491	1,723,919	203.029	0	37,681	0	30,026		30,026	(7,655)	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	11,115,197		11,115,197	7,923,797	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	6,775	23,217,654	3427	0	33,875,000	0	1,722,832		1,722,832	(32,152,168)	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	1,270,284		1,270,284	207,075	0	0	0	0		0001
S&P 500 OTC Call Option 9DMSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	9,605	2,778,534	289.28	0	58,302	0	52,409		52,409	(5,893)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/21/2020	07/21/2021	10,238	33,348,237	3257	0	1,637,398	0	2,026,876		2,026,876	389,478	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	581,820		581,820	(22,380)	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	6,975,977		6,975,977	868,586	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	12,944,987		12,944,987	850,187	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/21/2020	08/20/2021	52,560	178,554,730	3397	0	262,800,000	0	13,917,878		13,917,878	(248,882,122)	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	1,434,057		1,434,057	155,617	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	5,154,616		5,154,616	3,235,816	0	0	0	0		0001
S&P 500 OTC Call Option 9RBCS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2020	08/06/2021	5,552	8,712,143	1569	0	1,110,400	0	607,568		607,568	(502,832)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	2,200	7,539,312	3427	0	11,000,000	0	559,444		559,444	(10,440,556)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	01/21/2020	01/21/2021	6,119	20,319,914	3321	0	1,223,800	0	1,309,825		1,309,825	86,025	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2020	02/12/2021	578	1,954,969	3382	0	115,600	0	110,598		110,598	(5,002)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/14/2020	07/14/2021	8,408	26,884,748	3198	0	1,681,600	0	3,170,511		3,170,511	1,488,911	0	0	0	0		0001
S&P 500 OTC Call Option 9DMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/25/2020	07/07/2021	1,977	558,028	282.26	0	19,050	0	17,263		17,263	(1,788)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2020	02/26/2021	5,786	17,093,117	2954	0	1,157,200	0	2,888,119		2,888,119	1,730,919	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 9SMLSORI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,276	21,032,633	3351	0	1,255,200	0	1,799,453		1,799,453	544,253	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	1,056,531		1,056,531	95,731	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	194,150		194,150	44,550	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	3,740,533		3,740,533	342,384	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	5,185,638		5,185,638	3,713,438	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	08/21/2020...	08/20/2021...	18,152	61,665,248	3397	0	90,760,000	0	4,806,646		4,806,646	(85,953,354)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCMOAD	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	1,486,084		1,486,084	288,284	0	0	0	0		0001
S&P 500 OTC Call Option 9CCSS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/26/2020...	08/12/2021...	552	142,985	259.03	0	4,263	0	2,925		2,925	(1,339)	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	2,394		2,394	(283,703)	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	1,497,415		1,497,415	871,415	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	4,401,730		4,401,730	2,653,530	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	5,641,285		5,641,285	3,777,285	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	08/21/2020...	08/20/2021...	13,343	5,216,312	390.94	0	111,626	0	131,553		131,553	19,927	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/21/2020...	09/21/2021...	8,204	26,917,816	3281	0	41,020,000	0	2,831,679		2,831,679	(38,188,321)	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	22,479,069		22,479,069	18,283,669	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/28/2020...	07/28/2021...	4,442	14,296,310	3218	0	888,400	0	1,636,048		1,636,048	747,648	0	0	0	0		0001
S&P 500 OTC Call Option 9RMSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	08/28/2020...	08/27/2021...	6,072	9,583,680	1578	0	30,360,000	0	657,513		657,513	(29,702,488)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	03/06/2020...	03/05/2021...	6,260	18,607,036	2972	0	1,252,000	0	3,055,942		3,055,942	1,803,942	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/14/2020...	04/14/2021...	1,962	5,583,970	2846	0	392,400	0	1,187,575		1,187,575	795,175	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/21/2020...	09/21/2021...	19,403	63,662,407	3281	0	97,015,000	0	6,697,108		6,697,108	(90,317,892)	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	2,504,766		2,504,766	1,501,166	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 9SMLSOPO	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	1,157,635		1,157,635	144,138	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/13/2019...	12/14/2020...	5,052	16,008,778	3169	1,010,400	0	0	1,424,297		1,424,297	259,182	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	1,555,310		1,555,310	1,023,710	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/12/2020...	06/14/2021...	12,209	37,131,354	3041	0	2,441,800	0	5,808,347		5,808,347	3,366,547	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTM0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	709	2,408,586	3397	0	27,219	0	11,552		11,552	(15,666)	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	1,220,745		1,220,745	222,141	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/14/2020...	07/14/2021...	1,003	3,207,113	3198	0	182,807	0	235,325		235,325	52,518	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	4,542,256		4,542,256	2,465,856	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	3,942,863		3,942,863	2,140,463	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50QG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/21/2020...	01/21/2021...	605	2,089,440	3454	0	70,718	0	82,906		82,906	12,187	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	3,960,791		3,960,791	2,486,391	0	0	0	0		0001
S&P 500 OTC Call Option 9DMSS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020...	08/27/2021...	8,923	2,596,593	291	0	54,269	0	41,425		41,425	(12,844)	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	626,116		626,116	(24,084)	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	09/04/2020...	09/07/2021...	13,157	5,146,624	391.17	0	110,650	0	130,501		130,501	19,850	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	993,718		993,718	161,990	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/21/2020...	08/20/2021...	24,228	82,306,392	3397	0	121,140,000	0	6,415,570		6,415,570	(114,724,430)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/19/2020...	06/21/2021...	497	1,539,577	3098	0	21,263	0	20,108		20,108	(1,155)	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	7,341,452		7,341,452	4,934,652	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	508,640		508,640	304,840	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/13/2019...	12/14/2020...	319	1,011,004	3169	63,800	0	0	89,821		89,821	16,354	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	19,744	64,312,131	3257	0	3,948,800	0	6,727,982		6,727,982	2,779,182	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	2,690,142		2,690,142	1,223,142	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

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 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	3,515,870		3,515,870	437,764	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	707,389		707,389	(27,211)	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	355,670		355,670	206,925	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	83,438,422		83,438,422	67,865,822	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	2,940,960		2,940,960	1,596,560	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	0	1,483,200	0	2,495,110		2,495,110	228,240	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	11,883,141		11,883,141	9,107,541	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231...	09/14/2020...	09/14/2021...	7,077	23,945,313	3384	0	35,385,000	0	1,989,446		1,989,446	(33,395,554)	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	0	76,748	0	178,566		178,566	22,233	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	20,763	67,631,320	3257	0	4,152,600	0	7,075,217		7,075,217	2,922,617	0	0	0	0		0001
S&P 500 OTC Call Option 9BSGS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale... O2RNE8IBXP4R0TD8PU41...	08/28/2020...	07/28/2021...	944	370,596	392.58	0	7,760	0	8,270		8,270	511	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	7,719	26,222,678	3397	0	38,595,000	0	2,043,990		2,043,990	(36,551,010)	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	0	1,434,200	0	2,590,878		2,590,878	237,152	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	169,616		169,616	94,024	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	10,115,449		10,115,449	1,018,249	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	11,322,273		11,322,273	8,330,473	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	09/21/2020...	09/21/2021...	1,352	4,435,993	3281	0	409,088	0	466,654		466,654	57,566	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	383		383	(83,048)	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	10,310,656		10,310,656	7,350,256	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020...	08/13/2021...	6,178	20,837,467	3373	0	1,235,600	0	1,707,241		1,707,241	471,641	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	1,267,079		1,267,079	842,079	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	5,817		5,817	(2,668)	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	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 9LBCS0FV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2020	07/07/2021	1,810	369,783	204.3	0	6,733	0	5,118		5,118	(1,615)	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	2,821,768		2,821,768	1,771,368	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	1,847,445		1,847,445	168,995	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/28/2020	05/28/2021	1,844	5,586,822	3030	0	298,894	0	594,391		594,391	295,497	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	09/21/2020	09/21/2021	45,077	147,900,342	3281	0	225,385,000	0	15,558,703		15,558,703	(209,826,297)	0	0	0	0		0001
S&P 500 OTC Call Option 9RBCS0EG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	5,763	8,704,089	1510	0	28,815,000	0	857,281		857,281	(27,957,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMSS0BC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/07/2020	07/07/2021	3,855	5,458,680	1416	0	771,000	0	740,374		740,374	(30,626)	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/07/2020	08/06/2021	61,592	12,917,690	209.73	0	349,843	0	244,209		244,209	(105,634)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/13/2020	03/12/2021	730	1,979,045	2711	0	16,822	0	52,801		52,801	35,979	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AO	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,026	6,250,575	3085	405,200	0	0	617,021		617,021	59,654	0	0	0	0		0001
S&P 500 OTC Call Option 9SCS0GK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	3,139	10,161,508	3237	0	627,800	0	814,755		814,755	186,955	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/21/2020	07/21/2021	23,948	78,005,820	3257	0	4,789,600	0	8,160,540		8,160,540	3,370,940	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCMOAE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	3,814	11,996,250	3145	0	128,360	0	151,580		151,580	23,220	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	8,570	25,419,906	2966	1,714,000	0	0	3,401,631		3,401,631	336,694	0	0	0	0		0001
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										200,237,411	3,137,549,732	0	1,687,265,818	XXX#####	0	0	0	0	XXX	XXX		
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										200,237,411	3,137,549,732	0	1,687,265,818	XXX#####	0	0	0	0	XXX	XXX		
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										200,237,411	3,137,549,732	0	1,687,265,818	XXX#####	0	0	0	0	XXX	XXX		
0499999999. Total-Purchased Options										200,237,411	3,137,549,732	0	1,687,265,818	XXX#####	0	0	0	0	XXX	XXX		
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	302	86,635	286.87	0	(58,602)	0	(2)		(2)	58,601	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	1,192	328,575	275.65	0	(5,953,743)	0	(1,213)		(1,213)	5,952,530	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	354	94,699	267.51	0	(68,957)	0	(396)		(396)	68,561	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/17/2020	01/13/2021	289	83,122	287.62	0	(55,893)	0	0		0	55,892	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	117	33,652	287.62	0	(22,708)	0	0		0	22,708	0	0	0	0		0001

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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)
Credit Suisse Balanced Trend 5 9CCSS0BD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	05/14/2020	05/13/2021	730	193,428	264.97	0	(142,320)	0	(1,659)		(1,659)	140,661	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AG	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	12/13/2019	12/14/2020	33	9,162	277.65	6,409	0	0	0		0	35	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AZ	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	04/14/2020	04/13/2021	690	182,588	264.62	0	(134,542)	0	(1,447)		(1,447)	133,095	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BG	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	06/12/2020	06/13/2021	540	142,943	264.71	0	(105,273)	0	(1,416)		(1,416)	103,857	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	12/13/2019	11/13/2020	41	11,546	281.61	7,945	0	0	0		0	25	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BL	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	07/14/2020	07/13/2021	734	196,396	267.57	0	(143,054)	0	(1,528)		(1,528)	141,526	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	4	123,479	30870	0	(3,800)	0	(49)		(49)	3,751	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AF	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/14/2020	07/14/2021	9	253,951	28217	0	(7,452)	0	(2,133)		(2,133)	5,319	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2020	04/14/2021	7	189,812	27116	0	(6,028)	0	(1,714)		(1,714)	4,315	0	0	0	0		0001
HSI Hang Seng Option 9HCS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	03/13/2020	03/12/2021	6	159,785	26631	0	(4,147)	0	(1,548)		(1,548)	2,600	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP57OUK5573...	01/14/2020	01/14/2021	3	96,196	32065	0	(2,474)	0	(9)		(9)	2,466	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AF	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020	06/14/2021	9	242,399	26933	0	(7,441)	0	(3,387)		(3,387)	4,055	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AB	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/14/2020	09/14/2021	15	409,300	27287	0	(59,650)	0	(7,183)		(7,183)	52,467	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/14/2020	05/14/2021	10	264,463	26446	0	(9,122)	0	(4,113)		(4,113)	5,009	0	0	0	0		0001
MSCI Emerging Markets 9MSG0AB	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/21/2019	11/20/2020	2,939	3,320,218	1130	470,211	0	0	(45,842)		(45,842)	143,929	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AH	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	05/21/2020	05/21/2021	4,048	4,071,883	1006	0	(656,748)	0	(519,534)		(519,534)	137,214	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AF	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP57OUK5573...	01/21/2020	01/21/2021	2,875	3,502,440	1218	0	(440,565)	0	(35,593)		(35,593)	404,972	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	3,007	3,561,401	1184	0	(476,207)	0	(81,562)		(81,562)	394,644	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/20/2019	12/21/2020	3,687	4,410,647	1196	574,177	0	0	(37,408)		(37,408)	108,702	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AD	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/21/2020	07/21/2021	3,545	4,163,106	1174	0	(554,640)	0	(173,720)		(173,720)	380,920	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AB	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/21/2019	10/21/2020	3,092	3,439,324	1112	500,409	0	0	(29,977)		(29,977)	185,596	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AJ	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB E58DKGMJYYYJLN8C3868...	06/19/2020	06/21/2021	3,340	3,614,782	1082	0	(538,909)	0	(289,296)		(289,296)	249,613	0	0	0	0		0001

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MSCI Emerging Markets 9MBCS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/20/2020	03/19/2021	3,832	3,327,287	868.29	0	(617,718)	0	(870,073)		(870,073)	(252,354)	0	0	0	0	0	0001
MSCI Emerging Markets 9MCS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/21/2020	04/21/2021	3,561	3,381,348	949.55	0	(581,476)	0	(586,463)		(586,463)	(4,988)	0	0	0	0	0	0001
MSCI Emerging Markets 9MMS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	09/21/2020	09/21/2021	2,906	3,424,576	1178	0	(14,401,991)	0	(155,384)		(155,384)	14,246,607	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/28/2020	07/28/2021	4,005	6,041,182	1508	0	(711,528)	0	(561,567)		(561,567)	149,961	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	04/28/2020	04/28/2021	4,300	5,727,987	1332	0	(774,043)	0	(1,028,676)		(1,028,676)	(254,633)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/13/2020	03/12/2021	5,288	6,603,337	1249	0	(934,735)	0	(1,563,252)		(1,563,252)	(628,517)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	09/04/2020	09/07/2021	4,144	6,513,705	1572	0	(20,630,987)	0	(468,188)		(468,188)	20,162,799	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/05/2020	06/07/2021	4,347	6,703,596	1542	0	(776,374)	0	(496,655)		(496,655)	279,720	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0DH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/14/2020	01/14/2021	4,028	6,942,258	1724	0	(694,911)	0	(76,714)		(76,714)	618,197	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2019	10/07/2020	694	1,082,078	1559	114,996	0	0	(4,186)		(4,186)	116,521	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2019	10/07/2020	1,309	2,019,420	1543	227,491	0	0	(13,569)		(13,569)	230,153	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/26/2020	06/28/2021	5,889	8,263,327	1403	0	(1,087,698)	0	(1,171,064)		(1,171,064)	(83,366)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	03/06/2020	03/05/2021	2,384	3,520,238	1477	0	(436,725)	0	(313,482)		(313,482)	123,243	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/14/2020	02/12/2021	1,306	2,285,970	1750	0	(216,678)	0	(25,716)		(25,716)	190,962	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/28/2020	01/28/2021	3,567	6,045,316	1695	0	(638,279)	0	(99,590)		(99,590)	538,689	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/27/2020	03/26/2021	5,926	6,890,634	1163	0	(1,076,576)	0	(2,185,923)		(2,185,923)	(1,109,346)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/19/2020	06/21/2021	5,101	7,411,549	1453	0	(915,068)	0	(848,957)		(848,957)	66,112	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/07/2020	02/05/2021	631	1,080,032	1712	0	(106,652)	0	(16,266)		(16,266)	90,386	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/21/2020	02/19/2021	1,369	2,337,773	1708	0	(250,360)	0	(40,098)		(40,098)	210,263	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2019	10/07/2020	768	1,179,863	1536	135,997	0	0	(9,589)		(9,589)	137,140	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	10/14/2019	10/14/2020	6,317	9,781,811	1548	1,111,223	0	0	(106,957)		(106,957)	1,050,929	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	10/28/2019	10/28/2020	3,143	5,075,442	1615	554,488	0	0	(28,786)		(28,786)	409,307	0	0	0	0	0	0001

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Russell 2000 OTC Call Option 9RBCSOEF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	4,332	6,587,889	1521	0	(21,566,775)	0	(615,814)		(615,814)	20,950,961	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAZ	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	(612,438)		(612,438)	20,884	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAP	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	(73,668)		(73,668)	354,600	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAN	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	(63,634)		(63,634)	417,413	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	(20,068)		(20,068)	313,981	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAV	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	(2,042,811)		(2,042,811)	(765,952)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAD	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	(124,997)		(124,997)	839,786	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAL	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	(14,780)		(14,780)	115,040	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	3,229	5,214,351	1615	593,458	0	0	(56,226)		(56,226)	405,259	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAL	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	(435,522)		(435,522)	280,392	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	(36,500)		(36,500)	304,034	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAJ	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	(48,618)		(48,618)	274,095	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	727	1,243,810	1711	0	(124,063)	0	(17,701)		(17,701)	106,361	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	(41,738)		(41,738)	212,533	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAX	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	(1,589,392)		(1,589,392)	(589,703)	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	(1,474,838)		(1,474,838)	(423,780)	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	(59,612)		(59,612)	422,423	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BB	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	(1,242,306)		(1,242,306)	31,365	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	(1,487,663)		(1,487,663)	(664,806)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	1,875	3,215,794	1715	0	(345,256)	0	(49,401)		(49,401)	295,855	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	(33,136)		(33,136)	219,517	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	3,285	5,521,100	1681	0	(611,798)	0	(103,162)		(103,162)	508,636	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)
Russell 2000 OTC Call Option 9RMLSODX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	1,703	2,685,290	1577	314,987	0	0	(23,553)		(23,553)	255,938	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCV	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	(14,429)		(14,429)	83,394	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSODB	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	(2,150,091)		(2,150,091)	(781,862)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSODT	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	(799,294)		(799,294)	(53,832)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAH	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	(18,033)		(18,033)	115,907	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCT	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	(77,228)		(77,228)	552,606	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSODB	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	(10,468)		(10,468)	59,973	0	0	0	0		0001
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	(3,291,274)		(3,291,274)	(1,659,616)	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	(14,582)		(14,582)	128,991	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOBX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	09/14/2020...	09/14/2021...	3,759	5,962,338	1586	0	(18,688,771)	0	(403,837)		(403,837)	18,284,934	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2020...	09/14/2021...	5,085	7,985,891	1570	0	(25,322,639)	0	(582,874)		(582,874)	24,739,765	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019...	12/28/2020...	683	1,178,134	1725	114,484	0	0	(10,288)		(10,288)	50,370	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019...	11/13/2020...	6,508	10,629,386	1633	1,134,084	0	0	(86,200)		(86,200)	765,949	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019...	10/07/2020...	701	1,067,483	1523	129,068	0	0	(12,407)		(12,407)	128,747	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020...	02/19/2021...	1,211	2,092,160	1728	0	(208,862)	0	(30,265)		(30,265)	178,597	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	(2,389,640)		(2,389,640)	(1,196,883)	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	(33,180)		(33,180)	243,608	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	(13,222)		(13,222)	109,612	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	07/21/2020...	07/21/2021...	3,886	5,924,401	1525	0	(693,379)	0	(508,549)		(508,549)	184,830	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/13/2020...	03/12/2021...	4,810	5,944,150	1236	0	(882,838)	0	(1,472,205)		(1,472,205)	(589,367)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DD	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	(1,454,121)		(1,454,121)	(527,136)	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	(1,106,163)		(1,106,163)	(20,858)	0	0	0	0		0001

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Russell 2000 OTC Call Option 9RBCS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	4,082	5,640,997	1382	0	(731,127)	0	(847,420)		(847,420)	(116,293)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/14/2020	07/14/2021	3,525	5,194,229	1474	0	(612,398)	0	(553,764)		(553,764)	58,634	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	5,696	9,593,032	1684	988,028	0	0	(97,079)		(97,079)	514,286	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	(63,826)		(63,826)	692,801	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	1,759	2,630,497	1495	0	(304,817)	0	(211,609)		(211,609)	93,208	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/14/2020	07/14/2021	7,534	11,001,524	1460	0	(1,364,332)	0	(1,247,063)		(1,247,063)	117,269	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	5,241	7,861,028	1500	0	(970,820)	0	(608,620)		(608,620)	362,201	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	4,805	6,808,541	1417	0	(880,708)	0	(903,427)		(903,427)	(22,719)	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	(26,856)		(26,856)	268,770	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CH	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	(11,727)		(11,727)	131,547	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CZ	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	(51,124)		(51,124)	240,474	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/20/2020	03/19/2021	6,171	6,402,906	1038	0	(1,137,205)	0	(2,960,334)		(2,960,334)	(1,823,129)	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	(48,466)		(48,466)	265,723	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	(57,004)		(57,004)	416,602	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CR	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	(141,826)		(141,826)	604,864	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/28/2020	07/28/2021	5,602	8,376,839	1495	0	(1,034,017)	0	(824,132)		(824,132)	209,885	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	(25,722)		(25,722)	345,721	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	(1,777,469)		(1,777,469)	(441,943)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	8,204	27,964,893	3409	0	(40,428,081)	0	(2,207,266)		(2,207,266)	38,220,815	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	(1,655,607)		(1,655,607)	(1,450,669)	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	(4,611,387)		(4,611,387)	(194,575)	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	(9,535)		(9,535)	(776)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMSS0HH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020...	07/14/2021...	1,940	6,440,160	3320	0	(249,115)	0	(578,494)		(578,494)	(329,379)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	04/14/2020...	04/14/2021...	2,889	8,986,119	3110	0	(191,916)	0	(1,162,798)		(1,162,798)	(970,881)	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	(6,027,196)		(6,027,196)	(4,569,296)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSONZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	1,098	3,474,368	3164	122,207	0	0	(239,447)		(239,447)	(3,983)	0	0	0	0	0	0001
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	(3,607,266)		(3,607,266)	(2,321,663)	0	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	(3,168,758)		(3,168,758)	(279,850)	0	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	(2,895,491)		(2,895,491)	(1,851,258)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0IK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020...	08/13/2021...	6,242	21,554,375	3453	0	(949,658)	0	(1,444,627)		(1,444,627)	(494,969)	0	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	(64,002)		(64,002)	(18,038)	0	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	(25,753)		(25,753)	(2,720)	0	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	(4,479,299)		(4,479,299)	(3,138,822)	0	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	(2,914,734)		(2,914,734)	(1,789,135)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOQJ	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	(1,040,827)		(1,040,827)	(87,259)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	08/14/2020...	08/13/2021...	1,792	6,273,219	3501	0	(225,846)	0	(369,554)		(369,554)	(143,708)	0	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	(118,790)		(118,790)	(15,754)	0	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	(559,554)		(559,554)	(455,004)	0	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	(4,474,399)		(4,474,399)	(3,084,613)	0	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	(1,190,425)		(1,190,425)	(161,829)	0	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	(12,824,490)		(12,824,490)	(10,139,624)	0	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	(7,362,489)		(7,362,489)	(4,602,039)	0	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	(456,667)		(456,667)	16,448	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	9,039	30,705,845	3397	0	(1,077,901)	0	(2,296,181)		(2,296,181)	(1,218,280)	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 9SMSS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	07/21/2020	07/21/2021	6,730	22,631,913	3363	0	(924,231)	0	(1,843,413)		(1,843,413)	(919,182)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/13/2020	03/12/2021	8,091	22,623,650	2796	0	(1,223,372)	0	(5,124,836)		(5,124,836)	(3,901,464)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/14/2020	08/13/2021	7,104	24,377,660	3432	0	(1,167,045)	0	(1,727,629)		(1,727,629)	(560,584)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	10/07/2019	10/07/2020	2,076	6,301,034	3035	296,847	0	0	(679,012)		(679,012)	(52,078)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/06/2020	03/05/2021	6,901	20,955,370	3037	0	(1,117,847)	0	(3,026,604)		(3,026,604)	(1,908,757)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/27/2020	03/26/2021	21,524	55,834,978	2594	0	(3,626,488)	0	(17,430,500)		(17,430,500)	(13,804,012)	0	0	0	0		0001
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	(831,657)		(831,657)	(550,655)	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	(2,072,061)		(2,072,061)	(1,451,082)	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	(3,585,008)		(3,585,008)	(497,205)	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	(2,209,772)		(2,209,772)	(1,168,465)	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	(20,514,814)		(20,514,814)	(17,576,566)	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	(3,435,176)		(3,435,176)	(2,115,526)	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	(2,624,229)		(2,624,229)	(1,731,627)	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	(924,930)		(924,930)	(178,628)	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	(353,364)		(353,364)	(44,094)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/14/2020	07/14/2021	11,987	39,489,973	3294	0	(1,711,264)	0	(3,769,002)		(3,769,002)	(2,057,738)	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	(18,285,808)		(18,285,808)	(15,348,089)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PZ	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	(4,161,788)		(4,161,788)	(1,171,866)	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	(6,083,336)		(6,083,336)	(4,697,837)	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	(8,491,376)		(8,491,376)	(6,779,813)	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	(1,137,788)		(1,137,788)	(148,378)	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	(1,371,435)		(1,371,435)	(243,264)	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 9SMSS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020	02/26/2021	1,019	3,134,373	3076	0	(133,659)	0	(413,269)		(413,269)	(279,610)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/27/2020	03/26/2021	13,878	35,778,455	2578	0	(2,461,680)	0	(11,433,741)		(11,433,741)	(8,972,062)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020	06/14/2021	3,332	11,116,618	3336	0	(149,673)	0	(922,328)		(922,328)	(772,654)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/06/2020	03/05/2021	4,121	12,426,752	3015	0	(714,080)	0	(1,873,687)		(1,873,687)	(1,159,607)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	08/07/2020	08/06/2021	2,548	8,860,135	3477	0	(322,602)	0	(550,527)		(550,527)	(227,925)	0	0	0	0	0	0001
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	(1,015,817)		(1,015,817)	(743,197)	0	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	(1,584,828)		(1,584,828)	(1,038,932)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/28/2020	01/28/2021	3,379	11,236,459	3325	0	(573,957)	0	(730,066)		(730,066)	(156,110)	0	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	(717,301)		(717,301)	(98,448)	0	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	(1,137,837)		(1,137,837)	(223,881)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019	10/07/2020	71	226,286	3187	5,207	0	0	(12,721)		(12,721)	1,062	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/21/2020	01/21/2021	14,798	51,293,420	3466	0	(1,745,868)	0	(1,929,993)		(1,929,993)	(184,125)	0	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	(3,609,822)		(3,609,822)	(2,567,330)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/21/2020	09/21/2021	10,009	34,271,917	3424	0	(49,243,379)	0	(2,606,359)		(2,606,359)	46,637,021	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	3,251	11,264,715	3465	0	(489,762)	0	(472,992)		(472,992)	16,770	0	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	(671,736)		(671,736)	(446,219)	0	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	(1,676,283)		(1,676,283)	(383,458)	0	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	(849,311)		(849,311)	(216,334)	0	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	(133,662)		(133,662)	(32,814)	0	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	(952,533)		(952,533)	(138,757)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2020	08/06/2021	6,276	21,541,617	3432	0	(950,249)	0	(1,507,885)		(1,507,885)	(557,636)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	08/21/2020	08/20/2021	52,560	195,963,653	3728	0	(254,068,733)	0	(5,822,446)		(5,822,446)	248,246,287	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 9SMLSORD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/21/2020...	07/21/2021...	8,611	29,072,372	3376	0	(1,121,927)	0	(2,290,575)		(2,290,575)	(1,168,648)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSODX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	04/21/2020...	04/21/2021...	14,802	41,519,166	2805	0	(2,383,587)	0	(9,485,109)		(9,485,109)	(7,101,522)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	04/21/2020...	04/21/2021...	2,098	6,002,525	2861	0	(273,663)	0	(1,249,831)		(1,249,831)	(976,168)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ND	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	10/21/2019...	10/21/2020...	9,183	28,549,488	3109	1,281,579	0	0	(2,449,022)		(2,449,022)	(128,902)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	03/13/2020...	03/12/2021...	7,425	20,602,370	2775	0	(1,207,215)	0	(4,834,348)		(4,834,348)	(3,627,132)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	03/20/2020...	03/19/2021...	77,863	196,966,138	2530	0	(6,096,673)	0	(67,359,483)		(67,359,483)	(61,262,810)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	03/20/2020...	03/19/2021...	7,736	18,952,426	2450	0	(907,046)	0	(7,251,191)		(7,251,191)	(6,344,145)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	02/07/2020...	02/05/2021...	4,804	16,226,135	3378	0	(815,335)	0	(911,215)		(911,215)	(95,880)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	07/14/2020...	07/14/2021...	8,408	27,427,821	3262	0	(1,356,294)	0	(2,818,166)		(2,818,166)	(1,461,872)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	07/14/2020...	07/14/2021...	1,009	3,441,810	3411	0	(82,133)	0	(245,698)		(245,698)	(163,565)	0	0	0	0		0001
S&P 500 OTC Call Option 9RBCS0DZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	08/07/2020...	08/06/2021...	5,552	8,923,841	1607	0	(985,813)	0	(514,023)		(514,023)	471,791	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OB	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	10,543	32,470,121	3080	1,642,599	0	0	(3,090,941)		(3,090,941)	(206,419)	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	(734,020)		(734,020)	(65,778)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	05/21/2020...	05/21/2021...	15,209	46,637,638	3066	0	(2,005,915)	0	(6,831,396)		(6,831,396)	(4,825,481)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMSS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	08/28/2020...	08/27/2021...	2,731	4,374,243	1602	0	(13,615,646)	0	(268,038)		(268,038)	13,347,609	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	06/19/2020...	06/21/2021...	6,814	21,580,824	3167	0	(1,078,247)	0	(2,654,371)		(2,654,371)	(1,576,123)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int... E58DKGMJYYJLN8C3868....	01/28/2020...	01/28/2021...	5,989	19,856,829	3316	0	(1,052,627)	0	(1,331,284)		(1,331,284)	(278,657)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/21/2020...	02/19/2021...	731	2,560,181	3502	0	(79,640)	0	(95,661)		(95,661)	(16,021)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573....	05/21/2020...	05/21/2021...	11,289	34,713,675	3075	0	(1,439,009)	0	(5,000,857)		(5,000,857)	(3,561,849)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFHX1UU8231...	08/21/2020...	08/20/2021...	5,997	21,646,052	3609	0	(29,284,191)	0	(935,790)		(935,790)	28,348,401	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	(727,251)		(727,251)	(402,363)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	04/21/2020...	04/21/2021...	28,661	81,342,497	2838	0	(4,105,508)	0	(17,601,552)		(17,601,552)	(13,496,044)	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 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	(8,893,183)		(8,893,183)	(5,617,222)	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	(100,011)		(100,011)	(2,965)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020...	03/19/2021...	20,355	48,413,350	2378	0	(3,151,361)	0	(20,418,172)		(20,418,172)	(17,266,811)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/07/2020...	02/05/2021...	3,124	10,588,079	3389	0	(509,399)	0	(571,414)		(571,414)	(62,015)	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	(1,461,541)		(1,461,541)	(205,119)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OD	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	(2,530,161)		(2,530,161)	(190,356)	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	(11,060,624)		(11,060,624)	(7,579,731)	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	(1,044,226)		(1,044,226)	(755,610)	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	(120,915)		(120,915)	(19,228)	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	(119,865)		(119,865)	(35,401)	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	(792,386)		(792,386)	(111,121)	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	(644,679)		(644,679)	(106,287)	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	(149,601)		(149,601)	(6,046)	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	(773,698)		(773,698)	(191,332)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/04/2020...	09/07/2021...	5,639	19,649,265	3485	0	(27,996,169)	0	(1,258,218)		(1,258,218)	26,737,951	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	(52,017)		(52,017)	2,306	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	(2,897,966)		(2,897,966)	(1,816,334)	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	(578,912)		(578,912)	(159,416)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020...	08/27/2021...	6,072	9,815,631	1617	0	(30,224,777)	0	(558,115)		(558,115)	29,666,661	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	(3,191,360)		(3,191,360)	(2,025,207)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231...	09/14/2020...	09/14/2021...	2,556	8,975,241	3511	0	(12,594,051)	0	(539,942)		(539,942)	12,054,109	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	7,055	24,416,508	3461	0	(618,441)	0	(1,545,349)		(1,545,349)	(926,907)	0	0	0	0		0001

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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	(507,335)		(507,335)	18,191	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	(673,489)		(673,489)	(128,563)	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	(1,013,121)		(1,013,121)	(197,484)	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	(2,027,763)		(2,027,763)	(112,481)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020...	08/13/2021...	746	2,682,213	3595	0	(59,150)	0	(119,400)		(119,400)	(60,250)	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	(1,465,785)		(1,465,785)	(118,783)	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	(784,177)		(784,177)	(194,242)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50OH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9ILB80	10/28/2019...	10/28/2020...	6,577	20,488,013	3115	1,017,528	0	0	(1,768,392)		(1,768,392)	(119,218)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/28/2020...	09/28/2021...	1,829	6,370,992	3483	0	(9,007,679)	0	(421,438)		(421,438)	8,586,241	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	8,506	28,803,783	3386	0	(1,057,296)	0	(2,212,872)		(2,212,872)	(1,155,576)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/07/2020...	01/07/2021...	3,769	12,552,315	3330	0	(546,392)	0	(744,419)		(744,419)	(198,027)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/21/2020...	08/20/2021...	18,152	63,946,773	3523	0	(89,434,904)	0	(3,579,234)		(3,579,234)	85,855,670	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	(933,146)		(933,146)	(94,544)	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	(2,723,456)		(2,723,456)	(2,065,036)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	59,470	212,598,708	3575	0	(2,346,092)	0	(9,622,783)		(9,622,783)	(7,276,691)	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	(1,748,805)		(1,748,805)	(274,409)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/04/2020...	09/07/2021...	2,200	7,824,300	3557	0	(10,834,956)	0	(409,723)		(409,723)	10,425,233	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	(717,494)		(717,494)	(44,874)	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	(899,898)		(899,898)	(81,420)	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	(495,106)		(495,106)	(39,102)	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	(860,226)		(860,226)	(120,659)	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	(4,940,142)		(4,940,142)	(1,144,239)	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 9SRBSOFT	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	(225,047)		(225,047)	(11,778)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0IV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	08/28/2020	08/27/2021	12,216	43,719,476	3579	0	(60,561,919)	0	(2,101,544)		(2,101,544)	58,460,375	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	4,023	13,774,269	3424	0	(579,674)	0	(657,113)		(657,113)	(77,439)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231	08/21/2020	08/20/2021	7,719	27,268,988	3533	0	(37,986,666)	0	(1,483,551)		(1,483,551)	36,503,115	0	0	0	0	0	0001
S&P 500 OTC Call Option 9RMSS0BP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	08/14/2020	08/13/2021	4,908	7,909,193	1611	0	(884,961)	0	(451,152)		(451,152)	433,810	0	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	(1,312,276)		(1,312,276)	(953,751)	0	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	(2,645,783)		(2,645,783)	(250,367)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2020	09/14/2021	6,763	23,514,478	3477	0	(33,448,851)	0	(1,551,566)		(1,551,566)	31,897,285	0	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	(10,698,228)		(10,698,228)	(8,138,063)	0	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	(22,672,151)		(22,672,151)	(17,138,862)	0	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	(3,446,778)		(3,446,778)	(819,901)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0ER	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	8,417	24,657,770	2930	0	(1,305,490)	0	(4,626,146)		(4,626,146)	(3,320,656)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	5,371	17,710,926	3298	505,787	0	0	(848,955)		(848,955)	(78,639)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0ID	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	3,353	11,331,262	3379	0	(468,481)	0	(614,635)		(614,635)	(146,154)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	14,138	47,272,241	3344	1,816,592	0	0	(2,417,456)		(2,417,456)	(576,108)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/07/2020	04/07/2021	4,296	11,880,674	2766	0	(602,712)	0	(2,870,743)		(2,870,743)	(2,268,030)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	5,682	20,048,028	3528	0	(511,835)	0	(572,776)		(572,776)	(60,942)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	31,354	74,436,591	2374	0	(4,926,654)	0	(31,578,554)		(31,578,554)	(26,651,900)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	3,269	10,654,031	3259	477,699	0	0	(710,738)		(710,738)	(140,888)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0IF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	4,682	15,712,090	3356	0	(713,958)	0	(923,793)		(923,793)	(209,835)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	7,281	23,914,372	3284	0	(1,079,044)	0	(2,335,704)		(2,335,704)	(1,256,660)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/12/2020	06/14/2021	527	1,704,065	3234	0	(49,317)	0	(180,848)		(180,848)	(131,532)	0	0	0	0	0	0001

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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	(1,010,686)		(1,010,686)	(144,490)	0	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	(108,807)		(108,807)	(14,392)	0	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	(3,479,133)		(3,479,133)	(2,448,748)	0	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	(4,149,702)		(4,149,702)	(431,418)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9RMSS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/14/2020	08/13/2021	3,943	6,410,096	1626	0	(681,981)	0	(339,440)		(339,440)	342,541	0	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	(10,959,397)		(10,959,397)	(7,666,406)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/04/2020	09/07/2021	6,775	23,746,985	3505	0	(33,560,640)	0	(1,438,471)		(1,438,471)	32,122,169	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2019	10/21/2020	10,427	32,479,688	3115	1,423,911	0	0	(2,724,581)		(2,724,581)	(134,477)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2020	07/28/2021	1,810	6,046,739	3341	0	(232,096)	0	(524,862)		(524,862)	(292,766)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/21/2020	02/19/2021	22,077	77,504,620	3511	0	(2,323,412)	0	(2,800,139)		(2,800,139)	(476,727)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2020	07/28/2021	20,929	68,773,322	3286	0	(3,330,432)	0	(6,795,596)		(6,795,596)	(3,465,164)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/28/2020	09/28/2021	9,046	30,924,927	3419	0	(44,873,135)	0	(2,403,272)		(2,403,272)	42,469,863	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/21/2019	10/21/2020	100	315,706	3157	11,521	0	0	(22,428)		(22,428)	(497)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	20,131	68,494,922	3402	0	(99,270,591)	0	(5,487,148)		(5,487,148)	93,783,443	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2020	05/28/2021	3,130	9,602,527	3068	0	(553,071)	0	(1,410,227)		(1,410,227)	(857,156)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/26/2020	06/28/2021	13,908	42,699,368	3070	0	(2,275,627)	0	(6,387,874)		(6,387,874)	(4,112,247)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/21/2019	11/20/2020	9,067	29,195,015	3220	1,197,116	0	0	(1,938,022)		(1,938,022)	(221,705)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/14/2020	05/14/2021	1,796	5,320,848	2963	0	(246,543)	0	(941,330)		(941,330)	(694,787)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/07/2020	05/07/2021	6,956	20,550,598	2954	0	(1,094,585)	0	(3,672,881)		(3,672,881)	(2,578,296)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2020	09/21/2021	8,704	29,480,796	3387	0	(42,993,060)	0	(2,449,027)		(2,449,027)	40,544,032	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/19/2020	06/21/2021	8,049	25,806,382	3206	0	(1,098,930)	0	(2,925,701)		(2,925,701)	(1,826,771)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/21/2019	10/21/2020	5,747	18,359,596	3195	561,884	0	0	(1,106,140)		(1,106,140)	10,960	0	0	0	0	0	0001

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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	(882,198)		(882,198)	(148,832)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHHGC71XBU11...	10/28/2019...	10/28/2020...	392	1,249,594	3188	45,872	0	0	(81,389)		(81,389)	(2,426)	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	(1,991,913)		(1,991,913)	(1,026,511)	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	(425,426)		(425,426)	(337,667)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0XH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/28/2020...	09/28/2021...	6,976	23,705,773	3398	0	(34,685,230)	0	(1,933,904)		(1,933,904)	32,751,326	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	(606,291)		(606,291)	(115,924)	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	(1,186,446)		(1,186,446)	(289,337)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9HBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2020...	08/13/2021...	12	335,105	27925	0	(10,645)	0	(3,879)		(3,879)	6,766	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/14/2020...	09/14/2021...	1,307	4,710,624	3604	0	(6,379,781)	0	(216,933)		(216,933)	6,162,848	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	(80,700)		(80,700)	(8,099)	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	(6,382,709)		(6,382,709)	(4,956,434)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2020...	09/14/2021...	4,868	18,065,489	3711	0	(23,548,707)	0	(601,679)		(601,679)	22,947,027	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	(4,210,987)		(4,210,987)	(3,407,897)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,913	23,605,268	3415	0	(1,116,173)	0	(1,728,646)		(1,728,646)	(612,473)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NH	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	0	(9,362,063)		(9,362,063)	(550,561)	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)	0	(2,224,728)		(2,224,728)	(1,436,080)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/21/2020...	07/21/2021...	1,876	6,401,569	3412	0	(208,386)	0	(460,486)		(460,486)	(252,100)	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)	0	(957,168)		(957,168)	(163,402)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	10,210	34,401,064	3369	0	(1,372,224)	0	(2,757,003)		(2,757,003)	(1,384,779)	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)	0	(1,329,287)		(1,329,287)	(292,880)	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	0	(1,769,217)		(1,769,217)	(170,389)	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	0	(2,316,531)		(2,316,531)	(216,159)	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 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)	0	(1,094,796)		(1,094,796)	(795,993)	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	0	(44,151)		(44,151)	(9,482)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	7,233	24,351,341	3367	0	(35,806,894)	0	(2,120,107)		(2,120,107)	33,686,788	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	0	(215,863)		(215,863)	(57,948)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0VA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	6,203	20,554,943	3314	0	(887,215)	0	(1,904,215)		(1,904,215)	(1,017,000)	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)	0	(2,604,497)		(2,604,497)	(1,691,890)	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)	0	(11,761,225)		(11,761,225)	(8,986,680)	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)	0	(1,273,011)		(1,273,011)	(112,062)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/07/2020	01/07/2021	3,358	11,113,939	3310	0	(524,855)	0	(707,233)		(707,233)	(182,378)	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	0	(1,258,475)		(1,258,475)	(144,831)	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)	0	(260,748)		(260,748)	(178,480)	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)	0	(8,968,221)		(8,968,221)	(6,964,795)	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	0	(2,656,352)		(2,656,352)	(180,407)	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)	0	(2,655,354)		(2,655,354)	(241,532)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0IP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	08/21/2020	08/20/2021	3,321	11,463,594	3452	0	(16,492,285)	0	(778,888)		(778,888)	15,713,397	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	0	(284,196)		(284,196)	(57,340)	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)	0	(7,796,913)		(7,796,913)	(5,208,583)	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)	0	(2,132,497)		(2,132,497)	(1,239,225)	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	0	(3,421,342)		(3,421,342)	(389,233)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NL	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	(1,167,628)		(1,167,628)	(88,703)	0	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	(1,324,249)		(1,324,249)	(107,306)	0	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	(718,097)		(718,097)	(180,677)	0	0	0	0	0	0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 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	(4,657,421)		(4,657,421)	(3,347,288)	0	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	(4,086,273)		(4,086,273)	(2,603,712)	0	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	(16,477,251)		(16,477,251)	(14,047,368)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	5,491	17,238,555	3139	777,745	0	0	(1,361,291)		(1,361,291)	(77,293)	0	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	(1,056,320)		(1,056,320)	(156,845)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	33,169	105,872,463	3192	0	(4,805,856)	0	(12,369,638)		(12,369,638)	(7,563,781)	0	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	(4,484,121)		(4,484,121)	(3,082,417)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/05/2020	06/07/2021	7,335	23,814,031	3247	0	(1,230,593)	0	(2,436,222)		(2,436,222)	(1,205,629)	0	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	(1,150,094)		(1,150,094)	(200,571)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0QZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2020	07/07/2021	6,885	22,160,130	3219	0	(1,075,988)	0	(2,483,714)		(2,483,714)	(1,407,727)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCTS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFH1UU8231	09/14/2020	09/14/2021	4,128	14,189,340	3437	0	(20,507,326)	0	(1,035,471)		(1,035,471)	19,471,855	0	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	(3,303,409)		(3,303,409)	(823,696)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	24,398	83,893,743	3439	0	(3,443,097)	0	(4,002,185)		(4,002,185)	(559,088)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0WL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	7,238	24,593,783	3398	0	(35,709,831)	0	(1,991,751)		(1,991,751)	33,718,080	0	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	(1,263,695)		(1,263,695)	(88,231)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0JN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	09/21/2020	09/21/2021	5,827	20,313,680	3486	0	(28,491,874)	0	(1,321,259)		(1,321,259)	27,170,615	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0RP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/21/2020	08/20/2021	6,206	21,628,841	3485	0	(30,701,082)	0	(1,345,079)		(1,345,079)	29,356,003	0	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	(906,106)		(906,106)	(234,213)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	07/14/2020	07/14/2021	3,905	13,697,490	3508	0	(147,453)	0	(749,696)		(749,696)	(602,243)	0	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	(543,703)		(543,703)	(95,004)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	2,049	5,772,074	2817	0	(287,593)	0	(1,262,720)		(1,262,720)	(975,128)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	318	1,055,922	3321	32,989	0	0	(52,978)		(52,978)	(9,350)	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 9SBCS0QP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/07/2020	02/05/2021	3,420	11,650,504	3407	0	(524,662)	0	(591,744)		(591,744)	(67,082)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	10/07/2019	10/07/2020	3,389	10,258,334	3027	499,539	0	0	(1,136,178)		(1,136,178)	(91,526)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/07/2019	11/06/2020	3,381	10,711,583	3168	508,266	0	0	(794,656)		(794,656)	(58,960)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	11/07/2019	11/06/2020	4,606	14,477,487	3143	757,779	0	0	(1,176,627)		(1,176,627)	(96,790)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/21/2020	01/21/2021	8,116	27,954,101	3444	0	(1,043,718)	0	(1,152,522)		(1,152,522)	(108,804)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	07/07/2020	07/07/2021	8,227	26,691,679	3244	0	(1,161,488)	0	(2,830,291)		(2,830,291)	(1,668,803)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/13/2019	12/14/2020	3,159	10,335,585	3272	440,617	0	0	(658,890)		(658,890)	(131,636)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/21/2020	08/20/2021	24,228	84,791,943	3500	0	(119,674,933)	0	(5,065,700)		(5,065,700)	114,609,233	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	10/07/2019	10/07/2020	3,495	10,648,007	3047	478,186	0	0	(1,103,369)		(1,103,369)	(78,099)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/14/2020	04/14/2021	9,320	27,005,352	2898	0	(1,584,400)	0	(5,257,555)		(5,257,555)	(3,673,155)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	09/28/2020	09/28/2021	6,060	20,657,995	3409	0	(30,093,051)	0	(1,643,121)		(1,643,121)	28,449,930	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2019	10/21/2020	13,333	41,808,421	3136	1,674,358	0	0	(3,238,367)		(3,238,367)	(119,627)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/14/2019	10/14/2020	3,591	10,841,049	3019	600,487	0	0	(1,240,381)		(1,240,381)	(103,366)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/14/2020	08/13/2021	3,309	12,245,583	3701	0	(121,407)	0	(390,769)		(390,769)	(269,362)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/14/2019	11/13/2020	3,565	11,274,633	3163	570,578	0	0	(886,232)		(886,232)	(88,339)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/28/2020	07/28/2021	4,442	14,483,585	3261	0	(771,176)	0	(1,515,007)		(1,515,007)	(743,831)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	09/21/2020	09/21/2021	21,203	73,171,977	3451	0	(104,022,554)	0	(5,207,289)		(5,207,289)	98,815,265	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/12/2020	06/14/2021	12,209	38,256,413	3133	0	(1,787,153)	0	(5,008,540)		(5,008,540)	(3,221,387)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/21/2020	09/21/2021	4,653	15,514,079	3334	0	(23,118,756)	0	(1,452,807)		(1,452,807)	21,665,949	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	08/28/2020	08/27/2021	8,459	30,475,493	3603	0	(41,821,973)	0	(1,363,248)		(1,363,248)	40,458,725	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	31,152	99,582,041	3197	4,509,564	0	0	(7,202,478)		(7,202,478)	(846,892)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2019	10/21/2020	10,353	32,295,873	3119	1,387,302	0	0	(2,663,534)		(2,663,534)	(124,673)	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 9SMLSOPF	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	(476,112)		(476,112)	(55,612)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSORF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/21/2020...	07/21/2021...	6,821	22,800,147	3343	0	(1,015,374)	0	(1,952,567)		(1,952,567)	(937,193)	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	(9,522,540)		(9,522,540)	(6,972,109)	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	(31,542)		(31,542)	(6,442)	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	(30,602,870)		(30,602,870)	(26,052,447)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/14/2020...	09/14/2021...	7,339	25,383,032	3459	0	(36,369,736)	0	(1,755,694)		(1,755,694)	34,614,042	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	(1,624,727)		(1,624,727)	(143,235)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	23,948	80,361,585	3356	0	(3,405,885)	0	(6,663,356)		(6,663,356)	(3,257,471)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2020...	05/21/2021...	14,170	43,221,759	3050	0	(1,994,144)	0	(6,532,025)		(6,532,025)	(4,537,881)	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	(202,936)		(202,936)	(48,059)	0	0	0	0		0001
S&P 500 OTC Call Option 9RBCS0EB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/21/2020...	08/20/2021...	3,289	5,227,602	1589	0	(16,373,004)	0	(336,553)		(336,553)	16,036,450	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	(2,026,114)	0	(6,835,924)		(6,835,924)	(4,809,810)	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	(551,948)		(551,948)	(48,533)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/07/2020...	07/07/2021...	1,689	5,546,186	3284	0	(201,802)	0	(538,386)		(538,386)	(336,585)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/04/2020...	09/07/2021...	5,920	20,896,238	3530	0	(29,245,155)	0	(1,181,595)		(1,181,595)	28,063,561	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	(1,308,229)	0	(4,600,465)		(4,600,465)	(3,292,235)	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	(364,007)		(364,007)	(36,248)	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	(112,576)		(112,576)	(8,572)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2020...	08/06/2021...	6,708	23,170,505	3454	0	(934,693)	0	(1,532,255)		(1,532,255)	(597,563)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/21/2020...	08/20/2021...	6,487	22,500,160	3469	0	(32,152,945)	0	(1,463,324)		(1,463,324)	30,689,622	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	(1,228,245)		(1,228,245)	(171,151)	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	(266,550)	0	(770,930)		(770,930)	(504,380)	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 9RMSS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	09/28/2020	09/28/2021	3,344	5,191,493	1552	0	(16,638,473)	0	(420,800)		(420,800)	16,217,673	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	(1,833,328)		(1,833,328)	(83,895)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	09/28/2020	09/28/2021	4,803	16,566,171	3449	0	(23,744,735)	0	(1,195,054)		(1,195,054)	22,549,681	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,626	12,511,404	3450	0	(574,568)	0	(555,577)		(555,577)	18,991	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231	08/21/2020	08/20/2021	8,582	30,419,757	3545	0	(42,184,049)	0	(1,598,568)		(1,598,568)	40,585,480	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	(3,635,236)	0	(28,483,852)		(28,483,852)	(24,848,617)	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	(1,137,788)		(1,137,788)	(194,184)	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	(135,369)		(135,369)	(1,198)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231	08/21/2020	08/20/2021	20,102	71,827,059	3573	0	(98,522,716)	0	(3,467,874)		(3,467,874)	95,054,843	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,175	9,575,133	3016	486,632	0	0	(1,099,700)		(1,099,700)	(93,876)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2020	07/28/2021	6,882	22,501,456	3270	0	(1,159,342)	0	(2,307,245)		(2,307,245)	(1,147,904)	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	(2,500,086)		(2,500,086)	(1,548,324)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	07/21/2020	07/21/2021	3,042	10,067,256	3309	0	(509,900)	0	(934,711)		(934,711)	(424,811)	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	(1,337,546)		(1,337,546)	(137,299)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	11,914	39,373,625	3305	1,908,385	0	0	(2,439,270)		(2,439,270)	(611,508)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	07/21/2020	07/21/2021	20,763	70,208,008	3381	0	(2,655,172)	0	(5,460,140)		(5,460,140)	(2,804,967)	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	(2,088,692)		(2,088,692)	(152,544)	0	0	0	0		0001
S&P 500 OTC Call Option 9RBCS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/28/2020	09/28/2021	5,763	8,856,406	1537	0	(28,721,236)	0	(774,664)		(774,664)	27,946,572	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,330	3,968,787	2984	227,896	0	0	(502,715)		(502,715)	(48,615)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	11,875	28,460,338	2397	0	(1,720,806)	0	(11,711,864)		(11,711,864)	(9,991,057)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ML	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	3,988	12,147,209	3046	604,780	0	0	(1,273,590)		(1,273,590)	(92,312)	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	(3,886,293)		(3,886,293)	(450,590)	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 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	(4,164,496)		(4,164,496)	(111,625)	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	(1,325,892)		(1,325,892)	(313,216)	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	(12,634,775)		(12,634,775)	(10,450,270)	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	(5,861,530)		(5,861,530)	1,024,478	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	(635,815)		(635,815)	(55,764)	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	(12,556,982)		(12,556,982)	(10,445,368)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/21/2020...	09/21/2021...	6,791	22,756,301	3351	0	(33,677,791)	0	(2,053,042)		(2,053,042)	31,624,749	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	(6,645,244)		(6,645,244)	(4,359,797)	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	(9,982,178)		(9,982,178)	(7,574,170)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/21/2020...	05/21/2021...	13,104	40,082,253	3059	0	(1,782,406)	0	(5,958,897)		(5,958,897)	(4,176,491)	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	(1,523,102)		(1,523,102)	(1,239,392)	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	(7,122,713)		(7,122,713)	(4,913,469)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFH1UU8231...	08/21/2020...	08/20/2021...	11,178	39,313,920	3517	0	(55,103,963)	0	(2,237,024)		(2,237,024)	52,866,939	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	(800,136)		(800,136)	26,210	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	(3,318,086)		(3,318,086)	(1,995,728)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020...	07/21/2021...	19,744	67,643,536	3426	0	(2,068,381)	0	(4,697,526)		(4,697,526)	(2,629,145)	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	(3,095,334)		(3,095,334)	(904,464)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/21/2020...	09/21/2021...	19,403	65,572,244	3379	0	(95,919,313)	0	(5,543,637)		(5,543,637)	90,375,676	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/20/2020...	03/19/2021...	17,898	42,730,401	2387	0	(2,684,342)	0	(17,804,622)		(17,804,622)	(15,120,280)	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	(5,741,065)		(5,741,065)	(103,565)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/21/2020...	05/21/2021...	7,551	22,858,689	3027	0	(1,158,399)	0	(3,608,532)		(3,608,532)	(2,450,133)	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	(3,433,074)		(3,433,074)	(2,186,932)	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 9CCSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/14/2020	08/12/2021	7,341	2,001,964	272.71	0	(1,430,949)	0	(9,301)		(9,301)	1,421,648	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/27/2019	12/28/2020	4,469	14,696,843	3289	757,272	0	0	(962,708)		(962,708)	(236,848)	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	(3,062,219)		(3,062,219)	(1,918,750)	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	(504,405)		(504,405)	(61,718)	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	(768,115)		(768,115)	(525,643)	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	(1,990,596)		(1,990,596)	(483,050)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	01/14/2020	01/14/2021	1,648	5,622,729	3412	0	(207,434)	0	(255,045)		(255,045)	(47,611)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/20/2019	12/21/2020	10,887	36,160,082	3321	1,532,128	0	0	(2,012,474)		(2,012,474)	(467,885)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/21/2020	09/21/2021	45,077	162,320,474	3601	0	(218,117,235)	0	(7,638,307)		(7,638,307)	210,478,928	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	08/28/2020	08/27/2021	3,583	12,728,822	3553	0	(17,815,213)	0	(661,481)		(661,481)	17,153,733	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	(4,907,152)		(4,907,152)	(3,636,506)	0	0	0	0		0001
S&P 500 OTC Call Option 9MCT50AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup... 5493008GOWFH1UU8231...	08/21/2020	08/20/2021	3,297	3,891,779	1180	0	(16,341,383)	0	(164,324)		(164,324)	16,177,059	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	08/14/2020	08/13/2021	6,893	23,958,138	3476	0	(962,676)	0	(1,511,863)		(1,511,863)	(549,187)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0II	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020	08/13/2021	6,178	21,437,598	3470	0	(884,690)	0	(1,373,871)		(1,373,871)	(489,182)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSORN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2020	08/06/2021	3,999	13,592,081	3399	0	(683,189)	0	(1,035,266)		(1,035,266)	(352,076)	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	(7,859,429)		(7,859,429)	(5,684,938)	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	(2,617,689)		(2,617,689)	(1,670,734)	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	(1,007,369)		(1,007,369)	(174,463)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	04/14/2020	04/14/2021	8,356	24,366,681	2916	0	(1,337,545)	0	(4,591,286)		(4,591,286)	(3,253,741)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0T8PU41...	12/20/2019	12/21/2020	3,427	11,205,810	3270	581,630	0	0	(750,743)		(750,743)	(166,107)	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	(688,889)		(688,889)	(110,622)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	3,021	10,502,476	3476	0	(436,323)	0	(421,476)		(421,476)	14,847	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 9SMLS00L	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	(1,744,034)		(1,744,034)	(131,950)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMSS0DZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFJGFFN3BB653...	04/21/2020...	04/21/2021...	8,300	23,115,500	2785	0	(1,427,414)	0	(5,452,862)		(5,452,862)	(4,025,448)	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	(92,359)		(92,359)	(2,534)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SMLS00X	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	(2,596,404)		(2,596,404)	(287,835)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SCTS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup... 5493008GOWFH1UU8231...	09/14/2020...	09/14/2021...	7,077	24,663,699	3485	0	(34,973,119)	0	(1,593,066)		(1,593,066)	33,380,053	0	0	0	0		0001		
S&P 500 OTC Call Option 9SBCS0MF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/07/2019...	10/07/2020...	3,760	11,246,536	2991	630,439	0	0	(1,394,770)		(1,394,770)	(131,741)	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	(960,261)		(960,261)	(82,213)	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	(2,795,858)		(2,795,858)	(332,980)	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	(1,014,952)		(1,014,952)	(124,796)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SBCS0WR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/21/2020...	09/21/2021...	6,762	22,869,895	3382	0	(33,418,413)	0	(1,921,728)		(1,921,728)	31,496,685	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	(1,557,458)		(1,557,458)	(1,349,917)	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	(958,282)		(958,282)	(115,573)	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	(1,152,382)		(1,152,382)	(81,972)	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	(846,470)		(846,470)	(48,831)	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	(47,679)		(47,679)	(12,461)	0	0	0	0		0001		
S&P 500 OTC Call Option 9SBCS0RN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/20/2020...	03/19/2021...	27,314	66,217,603	2424	0	(3,561,472)	0	(26,243,031)		(26,243,031)	(22,681,558)	0	0	0	0		0001		
0599999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants									124,302,200	#####	0	(1,279,478,238)	XXX	#####	0	0	0	0	0	0	XXX	XXX	
0569999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									124,302,200	#####	0	(1,279,478,238)	XXX	#####	0	0	0	0	0	0	0	XXX	XXX
Total Written Options																								
0929999999	Total-Written Options-Call Options and Warrants									124,302,200	#####	0	(1,279,478,238)	XXX	#####	0	0	0	0	0	0	0	XXX	XXX
0989999999	Total-Written Options									124,302,200	#####	0	(1,279,478,238)	XXX	#####	0	0	0	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/15/2025...	0	2,700,000	1.83125	0	0	30,145	0		0	0	0	0	0	27,967		98.11		
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	98,194	(41,006)	220,120		(208,759)	0	0	0	0	0	0		98.11	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....63,750	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....47,134	.....	96.79.....
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	07/10/2024...	.....0	.....4,850,000	-1.9205.....	.....0	.....149,908	.....(69,858)	.....336,048	.....	.....(318,704)	.....0	.....0	.....0	.....0	.....0	.....	96.79.....
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	.....93,459	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....93,776	.....	107.74.....
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	.....439,316	.....(174,350)	.....984,811	.....	.....(933,984)	.....0	.....0	.....0	.....0	.....0	.....	107.74.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/10/2024...	.....0	.....9,400,000	1.73413.....	.....0	.....0	.....81,715	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....95,297	.....	98.56.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/10/2024...	.....0	.....9,400,000	-1.9425.....	.....0	.....331,117	.....(136,439)	.....742,262	.....	.....(703,953)	.....0	.....0	.....0	.....0	.....0	.....	98.56.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	03/10/2024...	.....0	.....5,850,000	0.30975.....	.....0	.....0	.....37,742	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....54,286	.....	97.48.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	03/10/2024...	.....0	.....5,850,000	-1.8985.....	.....0	.....157,732	.....(83,297)	.....353,586	.....	.....(335,337)	.....0	.....0	.....0	.....0	.....0	.....	97.48.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/13/2015...	05/20/2025.....	.....0	.....4,250,000	2.6436.....	.....0	.....0	.....42,716	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....45,768	.....	95.77.....
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	.....169,445	.....(64,005)	.....379,843	.....	.....(360,239)	.....0	.....0	.....0	.....0	.....0	.....	95.77.....
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	.....89,490	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....77,340	.....	95.48.....
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	.....250,310	.....(129,413)	.....561,117	.....	.....(532,157)	.....0	.....0	.....0	.....0	.....0	.....	95.48.....
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	.....23,056	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,891	.....	92.84.....
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	.....47,901	.....(33,873)	.....107,379	.....	.....(101,837)	.....0	.....0	.....0	.....0	.....0	.....	92.84.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB9H	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/01/2027.....	.....0	.....10,000,000	2.59175.....	.....0	.....0	.....138,182	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....125,028	.....	103.33.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB9H	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	01/01/2027.....	.....0	.....10,000,000	-2.229.....	.....0	.....547,599	.....(167,175)	.....1,227,548	.....	.....(1,164,193)	.....0	.....0	.....0	.....0	.....0	.....	103.33.....
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	.....117,176	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....112,430	.....	92.48.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/07/2015...	05/01/2025.....010,500,000	-2.029.....0424,913(159,784)952,524(903,363)00000	92.48.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK 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	133,313	.....0		.....0	.....0	.....0	.....0	.....0	134,835	.....	106.39.....
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	619,135	(171,675)	1,387,910		(1,316,278)	.....0	.....0	.....0	.....0	.....0	.....	106.39.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLUBV29T	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	67,964	.....0		.....0	.....0	.....0	.....0	.....0	62,383	.....	97.39.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLUBV29T	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	277,040	(88,682)	621,039		(588,986)	.....0	.....0	.....0	.....0	.....0	.....	97.39.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023...	.....0	4,500,000	0.31338.....	.....0	.....0	27,993	.....0		.....0	.....0	.....0	.....0	.....0	40,302	.....	96.02.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023...	.....0	4,500,000	-1.926.....	.....0	126,028	(64,280)	282,516		(267,935)	.....0	.....0	.....0	.....0	.....0	.....	96.02.....
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	74,044	.....0		.....0	.....0	.....0	.....0	.....0	111,355	.....	101.92.....
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	525,747	(138,540)	1,178,564		(1,117,737)	.....0	.....0	.....0	.....0	.....0	.....	101.92.....
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	36,800	.....0		.....0	.....0	.....0	.....0	.....0	41,720	.....	99.63.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	09/09/2015...	02/14/2026...	.....0	3,600,000	-2.244.....	.....0	173,360	(60,588)	388,619		(368,562)	.....0	.....0	.....0	.....0	.....0	.....	99.63.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2015...	12/15/2023...	.....0	9,000,000	0.31338.....	.....0	.....0	55,986	.....0		.....0	.....0	.....0	.....0	.....0	80,603	.....	97.96.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2015...	12/15/2023...	.....0	9,000,000	-2.098.....	.....0	276,065	(140,042)	618,853		(586,913)	.....0	.....0	.....0	.....0	.....0	.....	97.96.....
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	80,670	.....0		.....0	.....0	.....0	.....0	.....0	96,630	.....	97.29.....
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	395,261	(135,035)	886,053		(840,323)	.....0	.....0	.....0	.....0	.....0	.....	97.29.....
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	83,697	.....0		.....0	.....0	.....0	.....0	.....0	82,467	.....	94.95.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015...	08/01/2025...	.....0	7,500,000	-2.07.....	.....0	304,359	(117,731)	682,280		(647,067)	.....0	.....0	.....0	.....0	.....0	.....	94.95.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/06/2015...	07/15/2024...	.....0	2,300,000	2.59675.....	.....0	.....0	29,494	.....0		.....0	.....0	.....0	.....0	.....0	22,393	.....	91.08.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/06/2015...	07/15/2024...	.....0	2,300,000	-2.26.....	.....0	85,724	(38,985)	192,167		(182,249)	.....0	.....0	.....0	.....0	.....0	.....	91.08.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2023...0	850,000	2.6261.....00	8,0670	00000	7,262	92.37.....

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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...0850,000	-2.176.....023,180(13,718)51,963	(49,281)0000092.37	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015...	09/28/2025...	.....0	.....8,750,000	0.306.....	.....0	.....0	.....77,601	.....0		.....0	.....0	.....0	.....0	.....0	.....97,774	.....96.99	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015...	09/28/2025...	.....0	.....8,750,000	-2.08.....	.....0	.....354,960	.....(134,983)	.....795,711		.....(754,643)	.....0	.....0	.....0	.....0	.....0	.....96.99	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	04/23/2015...	06/30/2027...	.....0	.....10,000,000	0.896.....	.....0	.....0	.....92,081	.....0		.....0	.....0	.....0	.....0	.....0	.....129,904	.....110.8	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	04/23/2015...	06/30/2027...	.....0	.....10,000,000	-2.1805.....	.....0	.....560,016	.....(163,538)	.....1,255,383		.....(1,190,591)	.....0	.....0	.....0	.....0	.....0	.....110.8	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	12/15/2024...	.....0	.....4,375,000	0.31338.....	.....0	.....0	.....27,215	.....0		.....0	.....0	.....0	.....0	.....0	.....44,875	.....97.13	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	12/15/2024...	.....0	.....4,375,000	-1.9475.....	.....0	.....154,014	.....(63,192)	.....345,252		.....(327,433)	.....0	.....0	.....0	.....0	.....0	.....97.13	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016...	01/15/2026...	.....0	.....8,250,000	2.59675.....	.....0	.....0	.....105,793	.....0		.....0	.....0	.....0	.....0	.....0	.....94,890	.....95.08	
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	.....278,772	.....(103,548)	.....624,921		.....(592,668)	.....0	.....0	.....0	.....0	.....0	.....95.08	
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	.....5,220	.....0		.....0	.....0	.....0	.....0	.....0	.....6,099	.....94.07	
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	.....25,708	.....(9,533)	.....57,630		.....(54,656)	.....0	.....0	.....0	.....0	.....0	.....94.07	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	.....14,000,000	2.73263.....	.....0	.....0	.....147,924	.....0		.....0	.....0	.....0	.....0	.....0	.....95,139	.....97.57	
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	.....14,000,000	-1.8175.....	.....0	.....210,231	.....(190,838)	.....471,274		.....(446,951)	.....0	.....0	.....0	.....0	.....0	.....97.57	
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....4,750,000	0.31338.....	.....0	.....0	.....29,548	.....0		.....0	.....0	.....0	.....0	.....0	.....37,238	.....94.24	
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...04,750,000	-1.91.....093,783(67,288)210,233	(199,383)0000094.24	

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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)
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	1.83125.....	.....0	.....0	.....92,110	.....0		.....0	.....0	.....0	.....0	.....0	.....90,296	.....	95.04.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	.....8,250,000	-2.48.....	.....0	.....415,224	.....(153,450)	.....930,804		.....(882,764)	.....0	.....0	.....0	.....0	.....0	.....	95.04.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBM29M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....6,000,000	1.70375.....	.....0	.....0	.....53,525	.....0		.....0	.....0	.....0	.....0	.....0	.....66,238	.....	95.52.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBM29M	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	.....268,808	.....(102,603)	.....602,585		.....(571,485)	.....0	.....0	.....0	.....0	.....0	.....	95.52.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024.....	.....0	.....850,000	2.6261.....	.....0	.....0	.....8,067	.....0		.....0	.....0	.....0	.....0	.....0	.....8,414	.....	93.75.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024.....	.....0	.....850,000	-2.265.....	.....0	.....31,699	.....(14,279)	.....71,059		.....(67,392)	.....0	.....0	.....0	.....0	.....0	.....	93.75.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBM101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023.....	.....0	.....2,500,000	0.....	.....0	.....0	.....18,256	.....0		.....0	.....0	.....0	.....0	.....0	.....20,423	.....	91.31.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023.....	.....0	.....2,500,000	-2.103.....	.....0	.....66,544	.....(38,993)	.....149,171		.....(141,472)	.....0	.....0	.....0	.....0	.....0	.....	91.31.....
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	10/30/2024.....	.....0	.....4,500,000	1.7695.....	.....0	.....0	.....44,628	.....0		.....0	.....0	.....0	.....0	.....0	.....45,466	.....	99.54.....
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	10/30/2024.....	.....0	.....4,500,000	-2.01.....	.....0	.....165,063	.....(67,838)	.....370,021		.....(350,924)	.....0	.....0	.....0	.....0	.....0	.....	99.54.....
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	1.76325.....	.....0	.....0	.....43,896	.....0		.....0	.....0	.....0	.....0	.....0	.....45,482	.....	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	.....176,255	.....(71,820)	.....395,109		.....(374,717)	.....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	1.61325.....	.....0	.....0	.....39,871	.....0		.....0	.....0	.....0	.....0	.....0	.....43,052	.....	107.63.....
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024.....	.....0	.....4,500,000	-2.273.....	.....0	.....170,944	.....(76,430)	.....383,204		.....(363,426)	.....0	.....0	.....0	.....0	.....0	.....	107.63.....
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/15/2024.....	.....0	.....3,750,000	2.68375.....	.....0	.....0	.....38,353	.....0		.....0	.....0	.....0	.....0	.....0	.....38,081	.....	93.23.....
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/15/2024.....03,750,000	-1.9425.....0131,843(54,633)295,551	(280,297)00000	93.23.....

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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)
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	1.69175.....	.....0	.....0	39,181	.....0		.....0	.....0	.....0	.....0	.....0	44,682		97.35.....
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WW	Oceaneering Intl Inc 675232AA0...	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	11/15/2024...	.....0	4,400,000	-2.31.....	.....0	188,878	(76,230)	423,405		(401,553)	.....0	.....0	.....0	.....0	.....0		97.35.....
Pitney Bowes Inc Variable Rate Interest Rate Swap-R SLYBBWRV	Pitney Bowes Inc 724479AJ9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	03/15/2024...	.....0	5,500,000	0.31338.....	.....0	.....0	34,214	.....0		.....0	.....0	.....0	.....0	.....0	51,141		98.94.....
Pitney Bowes Inc Fixed Rate Interest Rate Swap-P SLYBBWRV	Pitney Bowes Inc 724479AJ9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	03/15/2024...	.....0	5,500,000	-1.97.....	.....0	154,604	(80,360)	346,575		(328,688)	.....0	.....0	.....0	.....0	.....0		98.94.....
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025...	.....0	4,250,000	1.76325.....	.....0	.....0	41,458	.....0		.....0	.....0	.....0	.....0	.....0	44,250		94.73.....
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025...	.....0	4,250,000	-1.9565.....	.....0	148,148	(63,056)	332,103		(314,963)	.....0	.....0	.....0	.....0	.....0		94.73.....
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/23/2025...	.....0	8,750,000	0.2555.....	.....0	.....0	66,522	.....0		.....0	.....0	.....0	.....0	.....0	90,868		98.42.....
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/23/2025...	.....0	8,750,000	-2.026.....	.....0	318,278	(132,956)	713,481		(676,657)	.....0	.....0	.....0	.....0	.....0		98.42.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										.....0	9,336,104	(1,373,122)	20,928,675	XXX	(19,848,520)	.....0	.....0	.....0	.....0	2,471,179	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.....0	9,336,104	(1,373,122)	20,928,675	XXX	(19,848,520)	.....0	.....0	.....0	.....0	2,471,179	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										.....0	9,336,104	(1,373,122)	20,928,675	XXX	(19,848,520)	.....0	.....0	.....0	.....0	2,471,179	XXX	XXX
1409999999. Total-Swaps										.....0	9,336,104	(1,373,122)	20,928,675	XXX	(19,848,520)	.....0	.....0	.....0	.....0	2,471,179	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.324,539,611	.258,367,938	(1,373,122)	428,716,255	XXX	387,939,060	.67,883,880	.....0	.....0	.....0	2,471,179	XXX	XXX
1759999999. TOTAL										.324,539,611	.258,367,938	(1,373,122)	428,716,255	XXX	387,939,060	.67,883,880	.....0	.....0	.....0	2,471,179	XXX	XXX

QE06.63

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 09/30/2020 The change in fair value of the derivative hedging instrument is 100.0% 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																						
ESZ0.....	.....17	2,849,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	12/18/2020.	CME.....	SNZ20JLJK8MNNCLQOF3	09/14/2020.	.....3,323.4000	.....3,352.0000	...8,541,260	...8,541,260	.....24,310	.....0	.....0	.....0	.....24,310	.....204,000	.....0001	.....50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													...8,541,260	...8,541,260	.....24,310	.....0	.....0	.....0	.....24,310	.....204,000	XXX	XXX
1579999999. Total-Long Futures.....													...8,541,260	...8,541,260	.....24,310	.....0	.....0	.....0	.....24,310	.....204,000	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													...8,541,260	...8,541,260	.....24,310	.....0	.....0	.....0	.....24,310	.....204,000	XXX	XXX
1759999999. TOTAL.....													...8,541,260	...8,541,260	.....24,310	.....0	.....0	.....0	.....24,310	.....204,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	..12,139,084	...(4,104,089)	...8,516,950
Total Net Cash Deposits.....	..12,139,084	...(4,104,089)	...8,516,950

QE07

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2020 The change in fair value of the derivative hedging instrument is 100.0% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	8,541,260	0	8,541,260	8,541,260	0	0	204,000	204,000
NAIC 1 Designation											
Bank of America..... EYKN6V0ZCB8VD9IULB80...	Y.....	Y.....	159,500,941	175,624,060	(92,772,838)	0	175,624,060	(92,772,838)	0	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	138,998,000	727,414,126	(584,909,238)	3,506,888	727,414,126	(584,909,238)	3,506,888	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868..	Y.....	Y.....	6,189,000	17,315,407	(10,862,222)	264,185	17,315,407	(10,862,222)	264,185	0	0
Deutsche Bank..... 7LTWFZYICNSX8D621K86...	Y.....	Y.....	0	0	0	0	0	0	0	0	0
Societe Generale..... O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	9,192,000	40,807,537	(30,649,861)	965,676	40,807,537	(30,649,861)	965,676	0	0
Citigroup..... 5493008GOWFHX1UU8231..	Y.....	Y.....	5,798,000	21,300,761	(15,293,650)	209,111	21,300,761	(15,293,650)	209,111	0	0
UBS..... 5493001KJTIIGC8Y1R12....	Y.....	Y.....	0	30,111	0	30,111	30,111	0	30,111	0	0
Morgan Stanley..... 4PQUHN3JPFGFNF3BB653..	Y.....	Y.....	134,590,000	651,239,171	(512,046,420)	4,602,751	651,239,171	(512,046,420)	4,602,751	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	19,771,000	53,534,645	(32,944,009)	819,636	53,534,645	(32,944,009)	819,636	0	0
029999999. Total NAIC 1 Designation.....			474,038,941	1,687,265,818	(1,279,478,238)	10,398,358	1,687,265,818	(1,279,478,238)	10,398,358	0	0
089999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	0	20,928,675	0	20,928,675	(19,848,518)	0	0	2,471,177	2,471,177
099999999. Gross Totals.....			474,038,941	1,716,735,753	(1,279,478,238)	39,868,293	1,675,958,560	(1,279,478,238)	10,398,358	2,675,177	2,675,177
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				1,716,735,753	(1,279,478,238)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	CASH.....	CASH.....	.95	.95	.95		V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	TREASURY.....	912828 5G 1 United States Treasury 2 7/8% Due 10/31/2020 AO30.....	10,022,700	10,000,000	10,002,831	10/31/2020.	IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	CASH.....	CASH.....	8,516,950	8,516,950	8,516,950		V.....
0199999999. Totals.....				18,539,745	18,517,045	18,519,876	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 D7 2 United States Treasury.....	6,112,365	6,000,000	XXX	08/31/2021.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 K7 4 United States Treasury.....	5,591,814	5,148,000	XXX	08/15/2025.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 Q2 9 United States Treasury.....	20,677,340	20,000,000	XXX	03/31/2023.	IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 W7 1 United States Treasury.....	47,368,951	44,364,000	XXX	03/31/2024.	IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	CASH.....	09199N ND 9 CASH.....	138,998,000	138,998,000	XXX		V.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868.....	CASH.....	09199N ND 9 CASH.....	6,189,000	6,189,000	XXX		V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11.....	CASH.....	09199N ND 9 CASH.....	19,771,000	19,771,000	XXX		V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	CASH.....	09199N ND 9 CASH.....	79,750,470	79,750,470	XXX		V.....
Societe Generale.....	O2RNE8IBXP4R0TD8PU41.....	CASH.....	09199N ND 9 CASH.....	9,192,000	9,192,000	XXX		V.....
Morgan Stanley.....	4PQUHN3JPFQFNF3BB653.....	CASH.....	09199N ND 9 CASH.....	134,590,000	134,590,000	XXX		V.....
Citigroup.....	5493008GOWFHX1UU8231.....	CASH.....	09199N ND 9 CASH.....	5,798,000	5,798,000	XXX		V.....
0299999999. Totals.....				474,038,941	469,800,470	XXX	XXX	XXX

QE09

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

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

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

Statement as of September 30, 2020 of the **Life Insurance Company of the Southwest**
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	.....36,399,938	.....37,243,954	.....33,772,528	XXX
JP Morgan Chase..... Dallas, TX.....		.....0.000	.....0	.....0	.....1,405,682	.....1,120,566	.....1,751,990	XXX
JP Morgan Chase..... San Antonio, TX.....		.....0.000	.....0	.....0	.....(20,722,438)	.....(21,521,355)	.....(22,191,846)	XXX
BNY Melon..... Pittsburgh PA.....		.....0.000	.....0	.....0	.....1,922,024	.....5,027,398	.....1,900,810	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....0	.....0	.....(4,121)	.....(1,830)	.....(1,865)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....19,001,084	.....21,868,733	.....15,231,616	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....19,001,084	.....21,868,733	.....15,231,616	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....19,001,084	.....21,868,733	.....15,231,616	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248u 70 0	Black rock Fed Fund # 030.....		09/30/2020.....	.....0.000		.....46,100,000	.....0	.....61,060
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					46,100,000061,060
8899999. Total - Cash Equivalents.....					46,100,000061,060

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