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

March 31, 2019

2019

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QUARTERLY STATEMENT

As of March 31, 2019

of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....634, 634 (Current Period) (Prior Period) | NAIC Company Code..... 65528 | Employer's ID Number..... 75-0953004

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

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... March 7, 1955 | Commenced Business..... January 2, 1956

Statutory Home Office: 15455 Dallas Parkway .. Addison .. TX .. US .. 75001 *(Street and Number) (City or Town, State, Country and Zip Code)*

Main Administrative Office: 15455 Dallas Parkway .. Addison .. TX .. US .. 75001 *(Street and Number) (City or Town, State, Country and Zip Code)* 214-638-7100 *(Area Code) (Telephone Number)*

Mail Address: 1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*

Primary Location of Books and Records: 1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)* 802-229-3333 *(Area Code) (Telephone Number)*

Internet Web Site Address: www.nationallife.com

Statutory Statement Contact: Jaime Lauren Steinhart *(Name)* 802-229-3770 *(Area Code) (Telephone Number) (Extension)*

StateReporting@nationallife.com *(E-Mail Address)* 802-229-7282 *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 10th day of May 2019

Janice D. Ellis

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	15,056,219,061	0	15,056,219,061	14,514,266,170
2. Stocks:				
2.1 Preferred stocks	11,700,000	0	11,700,000	11,700,000
2.2 Common stocks	80,621,079	0	80,621,079	75,772,971
3. Mortgage loans on real estate:				
3.1 First liens	3,146,303,822	0	3,146,303,822	3,163,773,319
3.2 Other than first liens	36,944,054	0	36,944,054	21,874,756
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.........0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.........0 encumbrances)	3,500,000	0	3,500,000	3,500,000
5. Cash ($.....38,948,280), cash equivalents ($.....86,850,000) and short-term investments ($.....634,528)	126,432,808	0	126,432,808	150,408,232
6. Contract loans (including $.........0 premium notes)	400,432,725	0	400,432,725	388,787,758
7. Derivatives	625,232,914	0	625,232,914	196,397,996
8. Other invested assets	768,592,481	0	768,592,481	744,199,777
9. Receivables for securities	0	0	0	612,994
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	317,106	0	317,106	167,127
12. Subtotals, cash and invested assets (Lines 1 to 11)	20,256,296,050	0	20,256,296,050	19,271,461,100
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	171,152,360	0	171,152,360	157,077,706
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	525,626	0	525,626	1,132,677
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	7,146,767	0	7,146,767	7,027,044
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,309,472	0	3,309,472	4,622,771
16.2 Funds held by or deposited with reinsured companies	2,664	0	2,664	4,275
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	33,177,014	0	33,177,014	23,556,886
18.2 Net deferred tax asset	69,706,659	11,004,384	58,702,275	82,140,133
19. Guaranty funds receivable or on deposit	371,110	0	371,110	371,110
20. Electronic data processing equipment and software	638	638	0	0
21. Furniture and equipment, including health care delivery assets ($.........0)	184,895	184,895	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	26,087,851	0	26,087,851	12,731,175
24. Health care ($.........0) and other amounts receivable	66,645,852	66,645,852	0	0
25. Aggregate write-ins for other than invested assets	218,015,481	1,786,738	216,228,743	215,493,944
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	20,852,622,439	79,622,507	20,772,999,932	19,775,618,821
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	20,852,622,439	79,622,507	20,772,999,932	19,775,618,821

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits	317,106	0	317,106	167,127
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	317,106	0	317,106	167,127
2501. Corporate Owned Life Insurance	215,906,212	0	215,906,212	215,212,578
2502. Items not allocated	1,356,198	1,033,667	322,531	281,366
2503. Leasehold Improvements	215,965	215,965	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	537,106	537,106	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	218,015,481	1,786,738	216,228,743	215,493,944

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....15,727,774,432 less $..........0 included in Line 6.3 (including $.....62,156,689 Modco Reserve)	15,727,774,432	15,316,730,377
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	440,125	446,479
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,910,477,407	1,793,682,701
4.	Contract claims:		
	4.1 Life	17,228,556	15,913,226
	4.2 Accident and health	10,000	10,000
5.	Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid	0	0
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)	80,402	88,145
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....864 accident and health premiums	60,333	50,686
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	320,297	278,670
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
	9.4 Interest Maintenance Reserve	52,767,961	53,538,707
10.	Commissions to agents due or accrued - life and annuity contracts $.....3,110,430, accident and health $..........0 and deposit-type contract funds $..........0	3,110,430	6,898,160
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	6,789,640	7,498,716
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	4,324,642	6,627,404
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,136,774	1,214,773
17.	Amounts withheld or retained by reporting entity as agent or trustee	624,969	369,923
18.	Amounts held for agents' account, including $..........0 agents' credit balances	2,726,577	2,352,666
19.	Remittances and items not allocated	49,589,421	36,512,562
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	156,996,291	144,474,926
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	31,574,314	4,886,617
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	1,075,598,338	1,030,360,451
	24.08 Derivatives	335,339,931	96,763,889
	24.09 Payable for securities	45,615,167	190,204
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	15,304,872	15,624,397
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	19,437,890,879	18,534,513,679
27.	From Separate Accounts statement	0	0
28.	Total liabilities (Lines 26 and 27)	19,437,890,879	18,534,513,679
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	30,000,000	30,000,000
33.	Gross paid in and contributed surplus	463,972,114	463,972,114
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	838,136,939	744,133,028
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,332,109,053	1,238,105,142
38.	Totals of Lines 29, 30 and 37	1,335,109,053	1,241,105,142
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	20,772,999,932	19,775,618,821

DETAILS OF WRITE-INS

2501.	Low Income Housing Tax Credit Commitments	7,815,281	8,565,530
2502.	Uncashed checks pending escheatment	6,579,487	6,103,196
2503.	Guaranty fund	594,239	595,589
2598.	Summary of remaining write-ins for Line 25 from overflow page	315,865	360,082
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	15,304,872	15,624,397
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	628,744,513	490,248,368	2,103,390,724
2. Considerations for supplementary contracts with life contingencies	0	0	93,692
3. Net investment income	395,742,959	162,201,596	652,503,873
4. Amortization of Interest Maintenance Reserve (IMR)	1,389,282	1,408,521	5,757,723
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	17,434,529	11,357,867	52,010,100
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	28,710,116	1,275,326	39,102,633
9. Totals (Lines 1 to 8.3)	1,072,021,399	666,491,678	2,852,858,745
10. Death benefits	21,378,113	14,756,324	72,192,762
11. Matured endowments (excluding guaranteed annual pure endowments)	196,502	683	576,668
12. Annuity benefits	22,279,899	22,806,086	91,043,741
13. Disability benefits and benefits under accident and health contracts	426,590	277,295	1,261,909
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	226,888,937	196,334,253	942,961,637
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	17,047,873	10,020,427	49,983,463
18. Payments on supplementary contracts with life contingencies	49,351	49,351	197,588
19. Increase in aggregate reserves for life and accident and health contracts	411,037,665	284,121,962	1,080,522,477
20. Totals (Lines 10 to 19)	699,304,930	528,366,381	2,238,740,245
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	141,345,920	107,219,382	474,303,364
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	67,768,857	55,005,045	249,486,740
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,031,688	5,472,119	31,636,257
25. Increase in loading on deferred and uncollected premiums	3,838,208	182,352	4,295,268
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	7,137,029	23,274,908	72,867,003
28. Totals (Lines 20 to 27)	930,426,632	719,520,187	3,071,328,877
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	141,594,767	(53,028,509)	(218,470,132)
30. Dividends to policyholders and refunds to members	5,782	6,937	76,789
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	141,588,985	(53,035,446)	(218,546,921)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(6,422,959)	(6,658,085)	(32,217,699)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	148,011,944	(46,377,361)	(186,329,222)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....205,144 (excluding taxes of $.....164,421 transferred to the IMR)	(468,693)	445,477	(7,455,564)
35. Net income (Line 33 plus Line 34)	147,543,251	(45,931,884)	(193,784,786)

CAPITAL AND SURPLUS ACCOUNT

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
36. Capital and surplus, December 31, prior year	1,241,105,145	1,207,625,420	1,207,625,420
37. Net income (Line 35)	147,543,251	(45,931,884)	(193,784,786)
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	(6,743,443)	(4,288,682)	21,440,857
39. Change in net unrealized foreign exchange capital gain (loss)	261,198	(280,186)	(723,223)
40. Change in net deferred income tax	(26,387,100)	12,410,213	42,659,907
41. Change in nonadmitted assets	(4,259,168)	705,110	(22,913,789)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(12,521,365)	(11,469,597)	(14,214,585)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	180,000,000
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(3,889,461)	(1,625,000)	21,015,344
54. Net change in capital and surplus (Lines 37 through 53)	94,003,912	(50,480,026)	33,479,725
55. Capital and surplus as of statement date (Lines 36 + 54)	1,335,109,057	1,157,145,394	1,241,105,145

DETAILS OF WRITE-INS

		1	2	3
08.301.	Miscellaneous Income	202,786	818,907	2,782,265
08.302.	Change in COLI	693,634	456,419	2,399,258
08.303.	Modco Interest	27,813,696	0	33,921,110
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	28,710,116	1,275,326	39,102,633
2701.	Funds Withheld Expense	7,118,029	23,274,908	72,866,096
2702.	Fines and penalties	19,000	0	907
2703.		0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	7,137,029	23,274,908	72,867,003
5301.	Ceding Commission	(3,889,461)	(1,625,000)	21,015,344
5302.		0	0	0
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(3,889,461)	(1,625,000)	21,015,344

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	689,995,272	562,707,007	2,404,580,917
2.	Net investment income	201,485,153	241,381,307	998,950,170
3.	Miscellaneous income	32,223,549	1,802,819	44,833,528
4.	Total (Lines 1 through 3)	923,703,974	805,891,132	3,448,364,615
5.	Benefit and loss related payments	301,219,014	258,308,247	1,205,420,575
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	227,284,558	175,708,893	762,606,781
8.	Dividends paid to policyholders	13,525	24,243	99,126
9.	Federal and foreign income taxes paid (recovered) net of $.....205,144 tax on capital gains (losses)	3,566,734	(91,339,037)	(41,915,209)
10.	Total (Lines 5 through 9)	532,083,831	342,702,346	1,926,211,273
11.	Net cash from operations (Line 4 minus Line 10)	391,620,143	463,188,786	1,522,153,342
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	260,031,705	327,558,447	1,467,758,241
	12.2 Stocks	0	3,352,689	17,774,821
	12.3 Mortgage loans	109,343,724	51,502,810	232,905,057
	12.4 Real estate	0	0	1,478,802
	12.5 Other invested assets	16,585,103	12,725,612	64,209,616
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	46,037,957	11,829,120	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	431,998,489	406,968,678	1,784,126,538
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	804,450,212	522,144,268	2,596,891,239
	13.2 Stocks	4,633,800	8,303,547	24,523,597
	13.3 Mortgage loans	106,943,519	73,000,000	582,150,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	54,074,482	24,450,170	169,311,547
	13.6 Miscellaneous applications	36,337,647	15,765,935	146,080,354
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,006,439,660	643,663,920	3,518,956,737
14.	Net increase or (decrease) in contract loans and premium notes	11,644,967	8,669,129	41,402,880
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(586,086,138)	(245,364,371)	(1,776,233,079)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	180,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	116,794,706	91,509,912	269,252,741
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	53,695,865	(214,566,038)	(148,679,304)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	170,490,571	(123,056,126)	300,573,437
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(23,975,424)	94,768,289	46,493,700
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	150,408,233	103,914,533	103,914,533
	19.2 End of period (Line 18 plus Line 19.1)	126,432,809	198,682,822	150,408,233

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	328,097,875	242,593,792	1,059,639,946
3. Ordinary individual annuities	361,442,161	310,645,307	1,352,256,656
4. Credit life (group and individual)	0	0	0
5. Group life insurance	2,137	741	11,670
6. Group annuities	37,094,532	13,897,584	56,380,154
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	11,894	12,656	52,340
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	726,648,600	567,150,080	2,468,340,766
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	726,648,600	567,150,080	2,468,340,766
14. Deposit-type contracts	468,975	627,655	2,127,038
15. Total (Lines 13 and 14)	727,117,575	567,777,735	2,470,467,803

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
NET INCOME					
(1) Life Insurance Company of the Southwest Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 147,543,251	$ (193,784,786)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 147,543,251	$ (193,784,786)
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,335,109,053	$ 1,241,105,142
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 1,335,109,053	$ 1,241,105,142

C. Accounting Policy

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

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

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

Loan-backed securities and structured securities are 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, that are valued using the prospective method.

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

	1	2a	2b	3

NOTES TO FINANCIAL STATEMENTS

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

(3) Recognized OTTI securities

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

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$ 29,688
	2. 12 Months or Longer	$ 1,997,865
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$ 13,920,525
	2. 12 Months or Longer	$ 137,946,343

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

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

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

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

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

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

M. Working Capital Finance Investments

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

NOTES TO FINANCIAL STATEMENTS

Working Capital Finance Investments - NONE
(3) Any Events of Default or Working Capital Finance Investments - N/A

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	7,000,000	7,000,000	0
(c) Activity Stock	67,983,100	67,983,100	0
(d) Excess Stock	354,600	354,600	0
(e) Aggregate Total (a+b+c+d)	$ 75,337,700	$ 75,337,700	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,043,601,252	XXX	XXX

2. Prior Year

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total to Date General and Separate Accounts	$ 2,529,920,442	$ 2,499,590,273	$ 1,795,556,362

NOTES TO FINANCIAL STATEMENTS

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Total Collateral Pledged (Lines 2+3)			
2. Current Year to Date General Account Total Collateral Pledged	2,529,920,442	2,499,590,273	1,795,556,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 2,316,636,147	$ 2,299,595,082	$ 1,680,433,362

b. Maximum Amount Pledged During Reporting Period

	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)	$ 2,529,920,442	$ 2,499,590,273	$ 1,795,556,362
2. Current Year to Date General Account Total Collateral Pledged	2,529,920,442	2,499,590,273	1,795,556,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 2,391,801,274	$ 2,390,241,895	$ 1,478,018,362

(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	1,795,556,362	1,795,556,362	0	$ 1,795,556,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 1,795,556,362	$ 1,795,556,362	$ 0	$ 1,795,556,362

2. Prior Year

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

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

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	1,795,556,362	1,795,556,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	1,795,556,362	1,795,556,362	0

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan - NONE

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

A. Fair Value Measurements
(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$ 0	$ 7,636,591	$ 0	$ 0	$ 7,636,591
Common stock	$ 3,531,631	$ 0	$ 75,337,700	$ 1,751,748	$ 80,621,079
Derivatives	$ 6,999,634	$ 618,233,280	$ 0	$ 0	$ 625,232,914
Other invested assets	$ 0	$ 0	$ 0	$ 537,242,503	$ 537,242,503
Cash, cash equivalents, and short-term investments	$ 38,948,280	$ 634,528	$ 0	$ 86,850,000	$ 126,432,808
Total	$ 49,479,545	$ 626,504,399	$ 75,337,700	$ 625,844,251	$ 1,377,165,895
Liabilities at Fair Value					
Derivatives	$ 0	$ 335,339,931	$ 0	$ 0	$ 335,339,931
Total	$ 0	$ 335,339,931	$ 0	$ 0	$ 335,339,931

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common stocks	$ 70,703,900	$ 0	$ 0	$ 0	$ 0	$ 4,633,800	$ 0	$ 0	$ 0	$ 75,337,700
Total	$ 70,703,900	$ 0	$ 0	$ 0	$ 0	$ 4,633,800	$ 0	$ 0	$ 0	$ 75,337,700
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Policies when Transfers Between Levels are Recognized
The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

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

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

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

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

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

(5) Fair Value Disclosures
For additional information on derivatives see 20(A)1-4 above.

NOTES TO FINANCIAL STATEMENTS

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

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	$ 15,372,808,314	$ 15,056,219,061	$ 13,329,688	$ 15,149,478,704	$ 209,999,922	$ 0	$ 0
Preferred stock	$ 11,520,023	$ 11,700,000	$ 0	$ 11,520,023	$ 0	$ 0	$ 0
Common stock	$ 80,621,079	$ 80,621,079	$ 3,531,631	$ 0	$ 75,337,700	$ 1,751,748	$ 0
Mortgage loans	$3,197,842,782	$3,183,247,876	$ 0	$ 0	$3,197,842,782	$ 0	$ 0
Real estate	$ 4,500,000	$ 3,500,000	$ 0	$ 4,500,000	$ 0	$ 0	$ 0
Cash, cash equivalents and short-term investments	$ 126,432,808	$ 126,432,808	$ 38,948,280	$ 634,528	$ 0	$ 86,850,000	$ 0
Derivative asset	$ 625,232,914	$ 625,232,914	$ 6,999,634	$ 618,233,280	$ 0	$ 0	$ 0
Other invested assets	$ 790,880,846	$ 768,592,481	$ 0	$ 119,205,020	$ 0	$ 537,342,503	$ 134,333,323
Derivative liability	$ 335,339,931	$ 335,339,931	$ 0	$ 335,339,931	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 134,333,323	0.0		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type of Class or Financial Instrument	Fair Value at March 31, 2019	Unfunded Commitments at March 31, 2019	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common stocks	$1,751,748	$0	Not applicable	Not applicable
Short-term investments	$86,850,000	$0	Not applicable	Not applicable
Other invested assets	$537,342,504	$556,346,150	Not applicable	Not applicable

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

None.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

NOTES TO FINANCIAL STATEMENTS

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Texas Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 26,087,851

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

			Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing		
	1.11	Farm mortgages	$0
	1.12	Residential mortgages	$0
	1.13	Commercial mortgages	$3,183,247,876
	1.14	Total mortgages in good standing	$3,183,247,876
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)		$3,183,247,876
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
	1.61	Farm mortgages	$0
	1.62	Residential mortgages	$0
	1.63	Commercial mortgages	$0
	1.64	Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:		
	2.1	A&H loss percent	0.0
	2.2	A&H cost containment percent	0.0
	2.3	A&H expense percent excluding cost containment expenses	0.0
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date		$0
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date		$0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates								
82627	06-0839705	02/01/2019	Swiss Re Life & Health Amer Inc.	CT	YRT/I	Authorized	0	

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

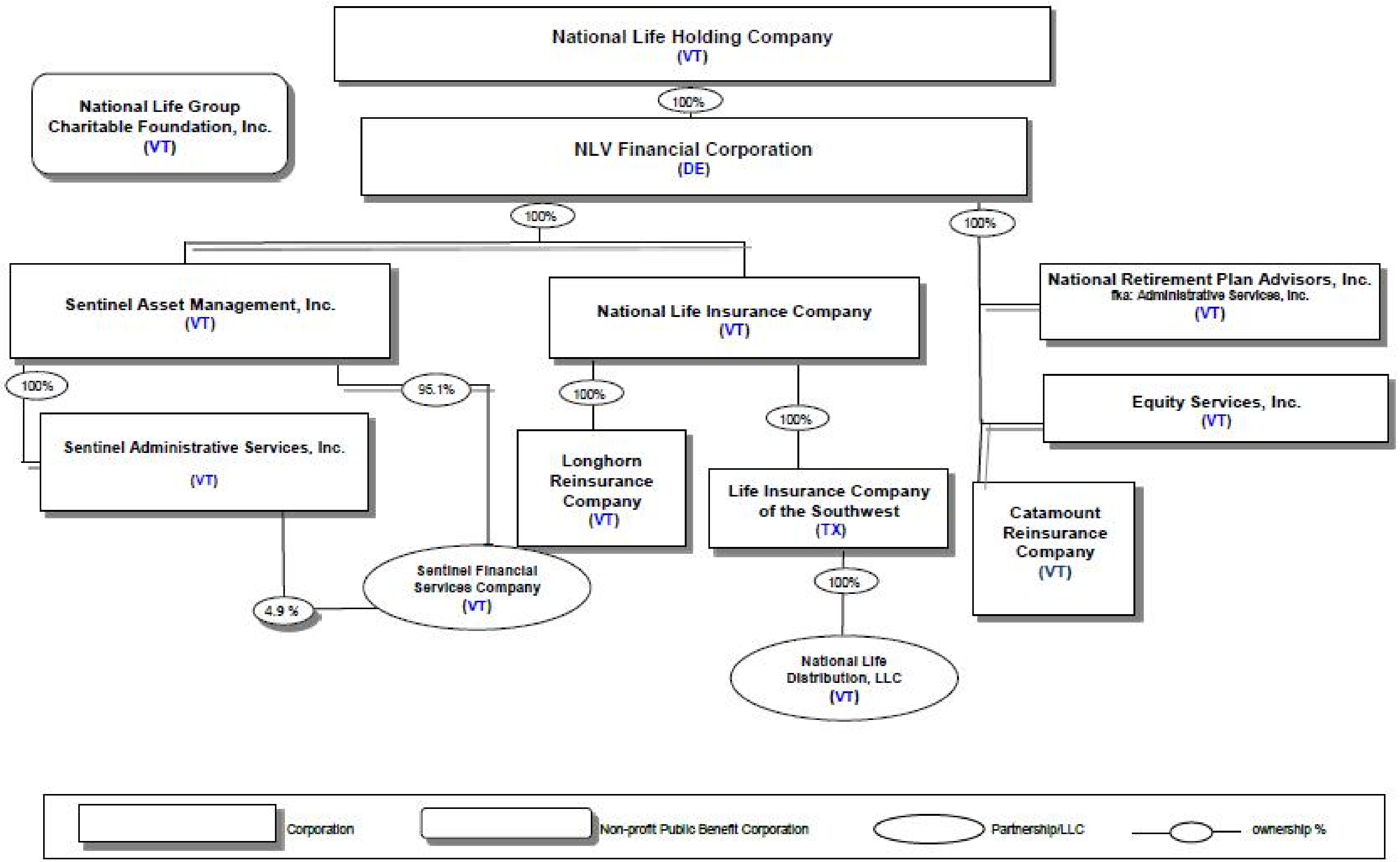
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	1,796,536	4,964,889	57	0	6,761,482	0
2. Alaska AK	L	362,820	70,629	32	0	433,480	0
3. Arizona AZ	L	5,736,918	4,859,702	70	0	10,596,689	0
4. Arkansas AR	L	1,102,922	1,813,022	33	0	2,915,977	0
5. California CA	L	105,536,557	122,059,746	90	0	227,596,394	0
6. Colorado CO	L	5,122,737	3,053,450	246	0	8,176,432	0
7. Connecticut CT	L	1,726,788	778,172	0	0	2,504,960	0
8. Delaware DE	L	1,163,288	1,539,154	0	0	2,702,442	0
9. District of Columbia DC	L	1,228,937	2,074,275	0	0	3,303,212	0
10. Florida FL	L	27,688,928	38,018,072	53	0	65,707,053	31,850
11. Georgia GA	L	7,699,046	12,503,945	13	0	20,203,003	18,002
12. Hawaii HI	L	3,149,284	4,391,648	0	0	7,540,933	0
13. Idaho ID	L	571,945	314,565	13	0	886,522	0
14. Illinois IL	L	7,464,888	7,987,833	0	0	15,452,721	0
15. Indiana IN	L	1,006,520	2,202,760	23	0	3,209,303	0
16. Iowa IA	L	709,161	112,353	0	0	821,514	0
17. Kansas KS	L	550,952	215,149	99	0	766,200	0
18. Kentucky KY	L	3,574,824	159,102	0	0	3,733,926	0
19. Louisiana LA	L	1,878,968	4,698,223	2,138	0	6,579,329	0
20. Maine ME	L	186,943	365,173	0	0	552,116	0
21. Maryland MD	L	11,366,788	5,877,692	0	0	17,244,479	0
22. Massachusetts MA	L	2,236,719	2,796,019	0	0	5,032,738	0
23. Michigan MI	L	4,286,398	19,641,225	13	0	23,927,636	19,979
24. Minnesota MN	L	4,256,480	142,220	0	0	4,398,700	0
25. Mississippi MS	L	2,145,923	2,373,336	150	0	4,519,409	0
26. Missouri MO	L	1,619,658	553,972	23	0	2,173,652	0
27. Montana MT	L	323,953	9,308	41	0	333,302	0
28. Nebraska NE	L	268,096	383,518	23	0	651,637	72,684
29. Nevada NV	L	8,159,764	8,158,336	0	0	16,318,100	0
30. New Hampshire NH	L	449,516	1,187,804	0	0	1,637,320	0
31. New Jersey NJ	L	25,795,696	14,044,084	0	0	39,839,780	0
32. New Mexico NM	L	1,799,287	2,350,844	263	0	4,150,393	0
33. New York NY	N	1,459,693	316,321	0	0	1,776,014	14,736
34. North Carolina NC	L	8,734,583	13,909,309	13	0	22,643,905	0
35. North Dakota ND	L	58,860	22,746	59	0	81,665	0
36. Ohio OH	L	4,108,000	5,008,847	0	0	9,116,847	142,815
37. Oklahoma OK	L	2,062,544	2,362,120	1,061	0	4,425,725	0
38. Oregon OR	L	1,306,254	431,726	0	0	1,737,981	0
39. Pennsylvania PA	L	4,649,448	8,556,761	0	0	13,206,208	0
40. Rhode Island RI	L	1,352,085	31,086	0	0	1,383,171	0
41. South Carolina SC	L	1,607,035	5,823,719	22	0	7,430,776	0
42. South Dakota SD	L	123,029	2,352	0	0	125,380	0
43. Tennessee TN	L	2,088,949	3,428,296	1	0	5,517,247	0
44. Texas TX	L	36,596,195	70,939,376	7,460	0	107,543,031	168,908
45. Utah UT	L	4,046,963	4,958,738	184	0	9,005,885	0
46. Vermont VT	L	492,862	3,014,870	0	0	3,507,732	0
47. Virginia VA	L	8,891,993	6,547,856	0	0	15,439,849	0
48. Washington WA	L	3,426,930	1,322,118	13	0	4,749,062	0
49. West Virginia WV	L	97,654	1,028,206	0	0	1,125,860	0
50. Wisconsin WI	L	3,508,687	1,246,132	0	0	4,754,819	0
51. Wyoming WY	L	232,751	18,285	36	0	251,071	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	4,796	890	0	0	5,686	0
55. US Virgin Islands VI	N	452	0	0	0	452	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	8,633	(133,277)	0	0	(124,644)	0
59. Subtotal	XXX	325,825,636	398,536,694	12,227	0	724,374,556	468,975
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	6,048	0	0	0	6,048	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	245,161	0	0	0	245,161	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	326,076,844	398,536,694	12,227	0	724,625,764	468,975
96. Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97. Totals (All Business)	XXX	326,076,844	398,536,694	12,227	0	724,625,764	468,975
98. Less Reinsurance Ceded	XXX	69,021,952	30,200,532	0	0	99,222,484	0
99. Totals (All Business) less Reinsurance Ceded	XXX	257,054,892	368,336,162	12,227	0	625,403,280	468,975
DETAILS OF WRITE-INS							
58001. Other alien	XXX	8,633	(133,277)	0	0	(124,644)	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	8,633	(133,277)	0	0	(124,644)	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	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	7

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

* 6 5 5 2 8 2 0 1 9 4 9 0 0 0 0 0 1 *

* 6 5 5 2 8 2 0 1 9 4 4 7 0 0 0 0 1 *

* 6 5 5 2 8 2 0 1 9 3 6 5 0 0 0 0 1 *

* 6 5 5 2 8 2 0 1 9 4 4 8 0 0 0 0 1 *

* 6 5 5 2 8 2 0 1 9 4 4 5 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Prepaid Expenses	537,106	537,106	0	0
2597. Summary of remaining write-ins for Line 25	537,106	537,106	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on death claims	315,865	360,082
2597. Summary of remaining write-ins for Line 25	315,865	360,082

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	3,185,648,082	2,838,869,049
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	106,943,519	582,150,000
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	274,042
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	(193,458)
7. Deduct amounts received on disposals	109,343,724	234,405,057
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	1,046,494
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,183,247,877	3,185,648,082
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	3,183,247,877	3,185,648,082
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	3,183,247,877	3,185,648,082

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	744,199,776	645,925,784
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,685,707	24,333,006
2.2 Additional investment made after acquisition	51,388,775	144,978,541
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	24,769	67,750
5. Unrealized valuation increase (decrease)	(7,005,883)	22,907,062
6. Total gain (loss) on disposals	(69,188)	(59,260)
7. Deduct amounts received on disposals	16,585,103	64,209,616
8. Deduct amortization of premium and depreciation	6,307,568	27,301,226
9. Total foreign exchange change in book/adjusted carrying value	261,198	(723,223)
10. Deduct current year's other-than-temporary impairment recognized	0	1,719,042
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	768,592,483	744,199,776
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	768,592,483	744,199,776

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	14,601,739,138	13,482,864,061
2. Cost of bonds and stocks acquired	809,084,012	2,621,414,836
3. Accrual of discount	2,659,710	11,498,381
4. Unrealized valuation increase (decrease)	262,440	(1,466,206)
5. Total gain (loss) on disposals	263,109	1,420,852
6. Deduct consideration for bonds and stocks disposed of	260,031,705	1,498,028,775
7. Deduct amortization of premium	6,529,411	24,015,127
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	4,261,583
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,092,839	12,312,699
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,148,540,132	14,601,739,138
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	15,148,540,132	14,601,739,138

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	8,146,871,050	517,932,642	140,047,071	(7,199,091)	8,517,557,530			8,146,871,050
2. NAIC 2 (a)	5,618,287,898	272,912,546	113,139,510	(10,705,177)	5,767,355,757			5,618,287,898
3. NAIC 3 (a)	566,737,716	9,961,430	2,838,155	20,729,606	594,590,597			566,737,716
4. NAIC 4 (a)	153,656,737	2,897,400	0	(12,838,987)	143,715,150			153,656,737
5. NAIC 5 (a)	26,965,189	1,000,674	6,598,066	(4,272,020)	17,095,777			26,965,189
6. NAIC 6 (a)	9,747,623	0	3,672,950	10,464,104	16,538,777			9,747,623
7. Total Bonds	14,522,266,213	804,704,692	266,295,752	(3,821,565)	15,056,853,588	0	0	14,522,266,213
PREFERRED STOCK								
8. NAIC 1	11,700,000	0	0	0	11,700,000			0
9. NAIC 2	0	0	0	0	0			0
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	11,700,000	0	0	0	11,700,000	0	0	0
15. Total Bonds and Preferred Stock	14,533,966,213	804,704,692	266,295,752	(3,821,565)	15,068,553,588	0	0	14,522,266,213

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....634,528; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	634,528	XXX	634,479	8,255	7,888

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	8,000,044	0
2. Cost of short-term investments acquired	634,479	7,999,763
3. Accrual of discount	49	281
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	8,000,000	0
7. Deduct amortization of premium	44	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	634,528	8,000,044
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	634,528	8,000,044

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	92,697,518
2.	Cost paid/(consideration received) on additions	58,927,649
3.	Unrealized valuation increase/(decrease)	190,257,653
4.	Total gain (loss) on termination recognized	(16,334,913)
5.	Considerations received/(paid) on terminations	42,654,563
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	282,893,344
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	282,893,344

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				6,936,602
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				63,049
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	2,739,203			
3.12	Section 1, Column 15, prior year	(4,033,860)	6,773,063		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	6,773,063	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	2,739,203			
3.24	Section 1, Column 19, prior year	(4,033,860)	6,773,063	6,773,063	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		10,275,900		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	10,275,900	10,275,900		
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)				6,999,651
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				6,999,651

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	282,893,349	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	6,999,634	
3.	Total (Line 1 plus Line 2)		289,892,983
4.	Part D, Section 1, Column 5	625,232,913	
5.	Part D, Section 1, Column 6	(335,339,930)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	287,585,612	
8.	Part B, Section 1, Column 13	6,999,634	
9.	Total (Line 7 plus Line 8)		294,585,246
10.	Part D, Section 1, Column 8	629,197,494	
11.	Part D, Section 1, Column 9	(334,612,245)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(3)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	6,455,461	
14.	Part B, Section 1, Column 20	5,235,850	
15.	Part D, Section 1, Column 11	11,691,307	
16.	Total (Line 13 plus Line 14 minus Line 15)		4

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	124,550,000	113,000,000
2. Cost of cash equivalents acquired	421,300,000	2,517,500,000
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	459,000,000	2,505,950,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	86,850,000	124,550,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	86,850,000	124,550,000

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0210813	LENEXA	MO		01/28/2019	4.750	14,300,000	0	20,800,000
0210818	FORT WORTH	TX		02/27/2019	4.130	7,500,000	0	15,000,000
0210820	EDEN PRAIRIE	MN		03/07/2019	4.390	10,750,000	0	18,100,000
210715B	SEATTLE	WA		03/15/2019	6.060	5,000,000	0	9,795,918
210814A	MAPLE VALLEY	WA		01/03/2019	4.500	20,500,000	0	41,650,000
210814B	MAPLE VALLEY	WA		01/03/2019	5.350	5,500,000	0	8,810,577
210816A	NEW ALBANY	OH		02/13/2019	4.600	16,890,000	0	32,550,000
210816B	NEW ALBANY	OH		02/13/2019	5.321	5,610,000	0	8,115,800
210817A	SANDY SPRINGS	GA		02/07/2019	4.800	13,000,000	0	28,800,000
210817B	SANDY SPRINGS	GA		02/07/2019	7.170	4,000,000	0	6,776,471
210822C	FORT WORTH	TX		03/28/2019	5.010	516,634	0	4,685,569
210823C	FORT WORTH	TX		03/28/2019	5.010	1,194,539	0	13,011,316
210825C	POOLER	GA		03/28/2019	5.010	2,182,346	0	10,684,552
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	106,943,519	0	218,780,203
0899999. Total - Mortgages in Good Standing				XXX	XXX	106,943,519	0	218,780,203
3399999. Total Mortgages				XXX	XXX	106,943,519	0	218,780,203

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0210375	BURIEN	WA		05/13/2004	03/28/2019	2,128,039	0	0	0	0	0	0	2,080,095	2,080,095	0	0	0
0210528	SANDY SPRINGS	GA		04/28/2010	02/07/2019	8,573,021	0	0	0	0	0	0	8,548,562	8,548,562	0	0	0
0210537	MOON TOWNSHIP	PA		07/29/2010	02/06/2019	4,542,111	0	0	0	0	0	0	4,529,621	4,529,621	0	0	0
0210581	WINCHESTER	VA		12/22/2011	01/11/2019	15,205,536	0	0	0	0	0	0	15,205,536	15,205,536	0	0	0
0210623	ROANOKE	TX		03/06/2013	01/18/2019	12,349,166	0	0	0	0	0	0	12,323,969	12,323,969	0	0	0
0210641	ATLANTA	GA		08/28/2013	03/06/2019	10,351,700	0	0	0	0	0	0	10,316,072	10,316,072	0	0	0
0210642	ATLANTA	GA		08/28/2013	03/06/2019	13,033,732	0	0	0	0	0	0	12,988,873	12,988,873	0	0	0
0210726	CELBRATION	FL		09/01/2016	02/22/2019	30,500,000	0	0	0	0	0	0	30,500,000	30,500,000	0	0	0
0199999. Total - Mortgages Closed by Repayment						96,683,305	0	0	0	0	0	0	96,492,728	96,492,728	0	0	0
Mortgages With Partial Repayments																	
0210292	VIRGINIA BEACH	VA		03/28/2001		1,479,949	0	0	0	0	0	0	0	37,143	0	0	0
0210313	CHARLOTTE	NC		06/08/2001		83,935	0	0	0	0	0	0	0	41,556	0	0	0
0210324	INWOOD	WV		02/13/2003		1,603,283	0	0	0	0	0	0	0	29,223	0	0	0
0210326	NORFOLK	VA		12/18/2001		703,252	0	0	0	0	0	0	0	51,083	0	0	0
0210375	BURIEN	WA		05/13/2004		2,128,039	0	0	0	0	0	0	0	47,944	0	0	0
0210411	ABERDEEN	MD		09/28/2005		2,958,125	0	0	0	0	0	0	0	39,278	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210421	CENTERVILLE	OH		02/28/2006		1,242,376	0	0	0	0	0	0	0	130,589	0	0	0
0210430	OAK PARK	IL		12/08/2005		4,990,196	0	0	0	0	0	0	0	100,140	0	0	0
0210469	GASTONIA	NC		12/11/2006		1,437,740	0	0	0	0	0	0	0	10,842	0	0	0
0210471	LOVELAND	CO		12/20/2006		4,365,004	0	0	0	0	0	0	0	53,474	0	0	0
0210487	MASON	OH		09/28/2007		2,862,039	0	0	0	0	0	0	0	32,641	0	0	0
0210491	VANDALIA	OH		10/30/2007		1,670,308	0	0	0	0	0	0	0	11,859	0	0	0
0210499	BLOOMFIELD HILLS	MI		10/03/2007		7,587,286	0	0	0	0	0	0	0	43,549	0	0	0
0210509	WOODLAWN	MD		01/18/2008		3,439,579	0	0	0	0	0	0	0	37,485	0	0	0
0210522	BELLEVUE	WA		12/08/2008		5,475,737	0	0	0	0	0	0	0	32,200	0	0	0
0210528	SANDY SPRINGS	GA		04/28/2010		8,573,021	0	0	0	0	0	0	0	24,460	0	0	0
0210534	SUNNYVALE	TX		06/02/2010		5,804,138	0	0	0	0	0	0	0	233,311	0	0	0
0210537	MOON TOWNSHIP	PA		07/29/2010		4,542,111	0	0	0	0	0	0	0	12,491	0	0	0
0210540	BRECKSVILLE	OH		08/17/2010		10,061,378	0	0	0	0	0	0	0	82,781	0	0	0
0210541	BRECKSVILLE	OH		08/17/2010		904,221	0	0	0	0	0	0	0	12,123	0	0	0
0210542	HOUSTON	TX		11/05/2010		11,976,772	0	0	0	0	0	0	0	64,410	0	0	0
0210543	MECHANICSVILLE	VA		08/05/2010		6,817,665	0	0	0	0	0	0	0	37,932	0	0	0
0210544	SPOKANE	WA		09/14/2010		4,568,248	0	0	0	0	0	0	0	135,104	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,942,525	0	0	0	0	0	0	0	21,911	0	0	0
0210548	COLUMBUS	OH		11/24/2010		6,827,696	0	0	0	0	0	0	0	97,957	0	0	0
0210550	KATY	TX		04/06/2011		11,922,760	0	0	0	0	0	0	0	103,664	0	0	0
0210551	W CONSHOHOCKEN	PA		02/07/2011		9,526,157	0	0	0	0	0	0	0	57,616	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		6,827,259	0	0	0	0	0	0	0	59,976	0	0	0
0210554	CYPRESS	TX		03/03/2011		10,245,443	0	0	0	0	0	0	0	67,398	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		5,004,428	0	0	0	0	0	0	0	41,499	0	0	0
0210557	WOODLAWN	MD		03/30/2011		5,707,368	0	0	0	0	0	0	0	48,413	0	0	0
0210558	ROCHESTER HILLS	MI		06/02/2011		3,401,285	0	0	0	0	0	0	0	170,062	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		10,383,210	0	0	0	0	0	0	0	87,060	0	0	0
0210564	SEATTLE	WA		07/01/2011		8,943,478	0	0	0	0	0	0	0	40,564	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		14,171,865	0	0	0	0	0	0	0	119,565	0	0	0
0210568	LEXINGTON	KY		10/06/2011		8,238,281	0	0	0	0	0	0	0	73,171	0	0	0
0210570	TULSA	OK		09/01/2011		6,994,538	0	0	0	0	0	0	0	41,578	0	0	0
0210572	HANOVER	MD		11/01/2011		8,902,479	0	0	0	0	0	0	0	76,176	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,589,235	0	0	0	0	0	0	0	37,615	0	0	0
0210577	LOVELAND	CO		12/08/2011		5,116,255	0	0	0	0	0	0	0	29,262	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,801,742	0	0	0	0	0	0	0	80,770	0	0	0
0210585	STERLING HEIGHTS	MI		02/01/2012		3,605,793	0	0	0	0	0	0	0	39,175	0	0	0
0210586	COLUMBUS	OH		12/27/2011		4,775,627	0	0	0	0	0	0	0	63,945	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,277,307	0	0	0	0	0	0	0	61,297	0	0	0
0210589	BOULDER	CO		04/11/2012		14,437,419	0	0	0	0	0	0	0	77,760	0	0	0
0210590	GRESHAM	OR		05/02/2012		8,767,188	0	0	0	0	0	0	0	44,736	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,535,007	0	0	0	0	0	0	0	75,148	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210592	PLANO	TX		04/12/2012		11,951,648	0	0	0	0	0	0	0	69,080	0	0	0
0210597	ALISO VIEJO	CA		06/19/2012		9,886,231	0	0	0	0	0	0	0	59,248	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,457,077	0	0	0	0	0	0	0	61,956	0	0	0
0210605	MILFORD	MI		05/31/2012		4,655,280	0	0	0	0	0	0	0	110,717	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		11,520,509	0	0	0	0	0	0	0	68,257	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,214,990	0	0	0	0	0	0	0	36,029	0	0	0
0210608	DALLAS	TX		08/02/2012		12,321,236	0	0	0	0	0	0	0	75,970	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,359,087	0	0	0	0	0	0	0	81,482	0	0	0
0210611	PORTLAND	OR		09/21/2012		16,307,612	0	0	0	0	0	0	0	83,566	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,333,111	0	0	0	0	0	0	0	35,093	0	0	0
0210613	TULSA	OK		10/04/2012		14,259,044	0	0	0	0	0	0	0	89,355	0	0	0
0210614	NASHVILLE	TN		12/11/2012		11,176,373	0	0	0	0	0	0	0	96,842	0	0	0
0210615	COLUMBIA	MO		12/10/2012		12,070,234	0	0	0	0	0	0	0	79,146	0	0	0
0210617	NASHVILLE	TN		12/26/2012		12,346,584	0	0	0	0	0	0	0	103,892	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,648,027	0	0	0	0	0	0	0	64,747	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,888,959	0	0	0	0	0	0	0	103,210	0	0	0
0210621	GARNER	NC		12/31/2012		6,344,846	0	0	0	0	0	0	0	42,459	0	0	0
0210623	ROANOKE	TX		03/06/2013		12,349,166	0	0	0	0	0	0	0	25,197	0	0	0
0210624	SANDY	UT		06/03/2013		6,443,768	0	0	0	0	0	0	0	53,967	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,382,008	0	0	0	0	0	0	0	78,515	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		6,254,226	0	0	0	0	0	0	0	138,363	0	0	0
0210630	VERONA	WI		06/19/2013		9,384,064	0	0	0	0	0	0	0	57,374	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		18,051,543	0	0	0	0	0	0	0	110,445	0	0	0
0210632	FULTON	MD		07/25/2013		5,279,710	0	0	0	0	0	0	0	43,194	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,936,407	0	0	0	0	0	0	0	54,676	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		8,055,523	0	0	0	0	0	0	0	49,201	0	0	0
0210638	COLUMBIA	MO		08/23/2013		9,937,220	0	0	0	0	0	0	0	65,667	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,960,646	0	0	0	0	0	0	0	65,660	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,951,743	0	0	0	0	0	0	0	56,082	0	0	0
0210641	ATLANTA	GA		08/28/2013		10,351,700	0	0	0	0	0	0	0	35,628	0	0	0
0210642	ATLANTA	GA		08/28/2013		13,033,732	0	0	0	0	0	0	0	44,859	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,444,467	0	0	0	0	0	0	0	72,572	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,398,198	0	0	0	0	0	0	0	60,328	0	0	0
0210652	MEDFORD	MA		02/04/2014		22,296,997	0	0	0	0	0	0	0	126,391	0	0	0
0210653	OMAHA	NE		01/29/2014		8,124,345	0	0	0	0	0	0	0	62,244	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,610,393	0	0	0	0	0	0	0	74,333	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,869,253	0	0	0	0	0	0	0	83,152	0	0	0
0210657	PLANO	TX		03/11/2014		7,254,969	0	0	0	0	0	0	0	56,167	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		7,031,185	0	0	0	0	0	0	0	43,384	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,814,499	0	0	0	0	0	0	0	11,196	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,915,632	0	0	0	0	0	0	0	36,614	0	0	0
0210662	FULTON	MD		06/27/2014		4,487,252	0	0	0	0	0	0	0	32,359	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210663	DELAFIELD	WI		07/24/2014		6,925,008	0	0	0	0	0	0	0	36,630	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,325,699	0	0	0	0	0	0	0	59,013	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,502,918	0	0	0	0	0	0	0	80,948	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,318,066	0	0	0	0	0	0	0	44,159	0	0	0
0210669	MEQUON	WI		09/30/2014		3,377,833	0	0	0	0	0	0	0	24,623	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,278,589	0	0	0	0	0	0	0	31,189	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,873,249	0	0	0	0	0	0	0	28,234	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,432,693	0	0	0	0	0	0	0	100,302	0	0	0
0210673	ST LOUIS	MO		10/09/2014		22,191,504	0	0	0	0	0	0	0	120,852	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,541,025	0	0	0	0	0	0	0	51,689	0	0	0
0210675	ATLANTA	GA		11/25/2014		7,284,042	0	0	0	0	0	0	0	54,034	0	0	0
0210677	WAYZATA	MN		12/03/2014		16,515,650	0	0	0	0	0	0	0	126,341	0	0	0
0210678	VISTA	CA		12/10/2014		10,000,105	0	0	0	0	0	0	0	52,282	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,528,465	0	0	0	0	0	0	0	81,678	0	0	0
0210680	OWASSO	OK		12/15/2014		18,575,487	0	0	0	0	0	0	0	99,055	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,348,998	0	0	0	0	0	0	0	80,247	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,348,335	0	0	0	0	0	0	0	62,556	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		16,325,075	0	0	0	0	0	0	0	88,318	0	0	0
0210684	FULTON	MD		05/13/2015		5,188,279	0	0	0	0	0	0	0	39,218	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		16,140,847	0	0	0	0	0	0	0	119,820	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,300,431	0	0	0	0	0	0	0	53,929	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,889,976	0	0	0	0	0	0	0	47,904	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,482,159	0	0	0	0	0	0	0	40,628	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		22,486,510	0	0	0	0	0	0	0	123,656	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,924,331	0	0	0	0	0	0	0	70,260	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		14,908,573	0	0	0	0	0	0	0	163,647	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		23,345,018	0	0	0	0	0	0	0	115,014	0	0	0
0210694	LINCOLN	NE		08/25/2015		14,217,391	0	0	0	0	0	0	0	105,405	0	0	0
0210695	BOULDER	CO		08/31/2015		31,647,771	0	0	0	0	0	0	0	157,788	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		33,576,004	0	0	0	0	0	0	0	167,759	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		18,022,851	0	0	0	0	0	0	0	91,286	0	0	0
0210698	MURRAY	UT		10/02/2015		21,657,314	0	0	0	0	0	0	0	102,312	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		11,112,271	0	0	0	0	0	0	0	55,466	0	0	0
0210700	St. Louis	MO		10/08/2015		6,377,992	0	0	0	0	0	0	0	31,600	0	0	0
0210701	DES PERES	MO		10/21/2015		15,930,723	0	0	0	0	0	0	0	75,495	0	0	0
0210702	Chesterfield	MO		11/03/2015		9,928,235	0	0	0	0	0	0	0	49,713	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		15,302,498	0	0	0	0	0	0	0	104,389	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		18,232,682	0	0	0	0	0	0	0	125,262	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,393,588	0	0	0	0	0	0	0	66,454	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		27,114,467	0	0	0	0	0	0	0	126,141	0	0	0
0210720	MADISON	WI		06/20/2016		9,547,305	0	0	0	0	0	0	0	49,243	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210724	KANSAS CITY	MO		06/30/2016		10,341,888	0	0	0	0	0	0	0	71,692	0	0	0
0210725	URBANDALE	IA		09/01/2016		27,417,128	0	0	0	0	0	0	0	155,434	0	0	0
0210727	CHICAGO	IL		09/21/2016		16,193,458	0	0	0	0	0	0	0	93,486	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		14,125,440	0	0	0	0	0	0	0	101,537	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		31,480,793	0	0	0	0	0	0	0	188,738	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,553,795	0	0	0	0	0	0	0	46,404	0	0	0
0210737	FORT MILL	SC		10/25/2016		29,533,580	0	0	0	0	0	0	0	152,327	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,452,819	0	0	0	0	0	0	0	77,600	0	0	0
0210747	BOSTON	MA		01/17/2017		13,000,000	0	0	0	0	0	0	0	19,203	0	0	0
0210748	CONCORD	NH		05/01/2017		6,734,488	0	0	0	0	0	0	0	43,491	0	0	0
0210749	CONCORD	NH		05/01/2017		14,142,434	0	0	0	0	0	0	0	91,329	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,347,284	0	0	0	0	0	0	0	43,856	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,538,609	0	0	0	0	0	0	0	80,063	0	0	0
0210753	EDINA	MN		09/01/2017		13,681,965	0	0	0	0	0	0	0	127,069	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,509,067	0	0	0	0	0	0	0	101,124	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,376,022	0	0	0	0	0	0	0	77,136	0	0	0
0210760	REDMOND	WA		11/08/2017		17,738,304	0	0	0	0	0	0	0	109,499	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		28,418,611	0	0	0	0	0	0	0	123,120	0	0	0
0210762	Oxford	OH		11/01/2017		18,741,520	0	0	0	0	0	0	0	120,363	0	0	0
0210763	Los Angeles	CA		01/11/2018		21,545,544	0	0	0	0	0	0	0	292,020	0	0	0
0210766	DENVER	CO		12/18/2017		12,101,776	0	0	0	0	0	0	0	55,332	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		17,944,320	0	0	0	0	0	0	0	155,239	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,394,549	0	0	0	0	0	0	0	40,325	0	0	0
0210782	ELLICOTT CITY	MD		03/09/2018		13,318,204	0	0	0	0	0	0	0	61,776	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		19,731,916	0	0	0	0	0	0	0	116,906	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		21,894,701	0	0	0	0	0	0	0	133,035	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,861,776	0	0	0	0	0	0	0	70,193	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,903,505	0	0	0	0	0	0	0	58,664	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,860,964	0	0	0	0	0	0	0	84,511	0	0	0
0210796	STAMFORD	CT		07/11/2018		8,040,906	0	0	0	0	0	0	0	44,902	0	0	0
0210797	OMAHA	NE		06/15/2018		13,870,414	0	0	0	0	0	0	0	78,895	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,921,486	0	0	0	0	0	0	0	59,684	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		32,261,867	0	0	0	0	0	0	0	180,928	0	0	0
0210803	DALLAS	TX		12/30/2008		3,812,226	0	0	0	0	0	0	0	19,658	0	0	0
0210804	DALLAS	TX		12/30/2008		9,530,566	0	0	0	0	0	0	0	49,142	0	0	0
0210813	LENEXA	MO		01/28/2019		0	0	0	0	0	0	0	0	24,923	0	0	0
210405A	GREELEY	CO		05/05/2005		1,850,585	0	0	0	0	0	0	0	49,049	0	0	0
210578A	KENNESAW	GA		10/31/2011		15,604,761	0	0	0	0	0	0	0	83,533	0	0	0
210578B	KENNESAW	GA		11/20/2017		3,919,884	0	0	0	0	0	0	0	20,687	0	0	0
210622A	LAJOLLA	CA		02/15/2013		16,968,837	0	0	0	0	0	0	0	75,739	0	0	0
210622B	La Jolla	CA		06/05/2018		4,969,756	0	0	0	0	0	0	0	15,465	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		17,049,634	0	0	0	0	0	0	0	94,009	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
210634B	EAST LONGMEADOW	MA		08/16/2017		2,930,933	0	0	0	0	0	0	0	14,373	0	0	0
210812A	OVERLAND PARK	KS		12/10/2018		22,000,000	0	0	0	0	0	0	0	79,717	0	0	0
210812B	OVERLAND PARK	KS		12/10/2018		8,000,000	0	0	0	0	0	0	0	20,649	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		0	0	0	0	0	0	0	0	22,490	0	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		0	0	0	0	0	0	0	0	4,589	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,921,614,513	0	0	0	0	0	0	0	12,850,996	0	0	0
0599999. Total Mortgages						2,018,297,818	0	0	0	0	0	0	96,492,728	109,343,724	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
46332# 12 4	Ironwood Mezzanine Fund IV-B	Wilmington	DE		2	06/12/2018	0	0	699,185	0	0	4.240
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	699,185	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
724000 00 5	A&M Capital Opportunities Fund	Willmington	DE			09/08/2017	0	0	3,145,521	0	0	4.000
720800 00 2	ArcLight Energy Partners Fd VI	Wilmington	DE			04/01/2016	0	0	1,522,615	0	0	0.360
723900 00 7	Arrowhead Capital Fund III LP	Dover	DE			06/28/2017	0	0	92,266	0	0	6.670
725800 00 0	Banc Fund X LP	Chicago	IL			05/16/2018	0	0	2,000,000	0	0	6.080
722800 00 0	Bluescape Energy Recap	Wilmington	DE			09/20/2016	0	0	536,999	0	0	3.000
726600 00 0	Butterfly Fund II LP	Grand Cayman	KY1			11/16/2018	0	0	338,803	0	0	4.290
723500 00 5	Canvas Ventures 2 LP	Wilmington	DE			05/09/2017	0	0	1,237,852	0	0	5.000
726000 00 0	Capital Partners III	Wilmington	DE			05/30/2018	0	0	60,723	0	0	2.330
717900 00 5	Court Square Capital Part III	Wilmington	DE			07/01/2016	0	0	60,181	0	0	1.010
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE			12/08/2016	0	0	361,892	0	0	0.430
724600 00 2	EnCap Energy Capital Fund XI	Houston	IL			12/18/2017	0	0	891,227	0	0	0.340
723400 00 8	Energy & Minerals Fund IV LP	Wilmington	DE			04/26/2017	0	0	200,249	0	0	0.920
722100 00 5	Gamut Investment Fund I LP	Wilmington	KY1			05/23/2016	0	0	76,181	0	0	1.500
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE			07/01/2016	0	0	87,349	0	0	1.190
723600 00 3	Gridiron Energy LLC	Wilmington	DE			05/10/2017	0	0	1,067	0	0	0.330
725900 00 0	LS Power Fund IV Feeder 1 LP	Wilmington	DE			11/27/2018	0	0	105,008	0	0	0.890
715700 00 1	Littlejohn Fund IV	Wilmington	DE			07/01/2015	0	0	5,231	0	0	0.810
719400 00 4	Littlejohn Fund V	Wilmington	DE			07/01/2015	0	0	69,636	0	0	0.780
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE			12/01/2015	0	0	1,694,751	0	0	2.000
721100 00 6	MSouth Equity Partners III LP	Wilmington	DE			11/09/2015	0	0	43,580	0	0	1.540
727400 00 0	Miruvor LLP	Grand Cayman	KY1			03/11/2019	0	2,500,000	0	0	0	2.000
724100 00 3	Mithril II LP	Dover	DE			09/08/2017	0	0	1,040,646	0	0	2.820
725600 00 1	NCP Fund I LP	Grand Cayman	KY			11/13/2018	0	0	74,329	0	0	2.840
721900 00 9	NGP Natural Resources XI	Wilmington	DE			03/10/2016	0	0	3,011,690	0	0	0.040
724500 00 4	New Mountain Investments V LP	Wilmington	DE			11/29/2017	0	0	1,693,634	0	0	0.410
719800 00 5	New Mountain Partners IV LP	Wilmington	DE			10/14/2016	0	0	34,456	0	0	0.360
718200 00 9	Pamlico Capital III LP	Wilmington	DE			10/01/2016	0	0	61,538	0	0	1.540
722000 00 7	Pfingsten Partners Fund V LP	Wilmington	DE			03/30/2016	0	0	794,743	0	0	3.930
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE			07/01/2016	0	0	255,323	0	0	0.460
724900 00 6	Primus Capital Fund VIII LP	Cleveland	OH			12/21/2017	0	0	1,502,825	0	0	2.780
725400 00 6	Public Pension Capital LLC	Wilmington	DE			04/26/2018	0	0	72,594	0	0	3.180
723300 00 0	Summit Partners Growth Eq IX-A	Wilmington	DE			04/14/2017	0	0	1,065,000	0	0	0.450
722300 00 1	Thoma Bravo Fund XII LP	Wilmington	DE			05/31/2016	0	0	3,912,567	0	0	0.260
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE			12/12/2016	0	0	2,896,801	0	0	1.100
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE			06/28/2016	0	0	3,552,515	0	0	0.100
726900 00 0	Vista Equity Partners Fund VII	Grand Cayman	KY1			01/24/2019	0	185,707	1,941,791	0	0	0.150

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE			07/15/2016	0	0	1,556,218	0	0	0.360
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE			07/01/2016	0	0	356,425	0	0	0.500
723800 00 9	Carlyle Structured Credit	George Town				09/22/2017	0	0	3,941,984	0	0	3.580
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,685,707	40,296,210	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
725300 00 8	CrossHarbor Inst Partn 2018	Wilmington	DE			10/18/2018	0	0	312,782	0	0	6.440
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE			01/14/2016	0	0	26,371	0	0	3.000
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE			10/21/2015	0	0	48,924	0	0	2.940
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	388,077	0	0	XXX
Any Other Class of Asset - Unaffiliated												
727600 00 0	Advantage Capital Solar Ptr II					10/29/2018	0	0	10,005,303	0	0	0.000
4299999. Total - Any Other Class of Asset - Unaffiliated								0	10,005,303	0	0	XXX
4499999. Subtotal - Unaffiliated								2,685,707	51,388,775	0	0	XXX
4699999. Totals								2,685,707	51,388,775	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
723900 00 7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	01/08/2019	57,388	0	0	0	0	0	0	57,388	11,336	0	0	0	46,052
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	02/07/2019	960,000	0	0	0	0	0	0	960,000	480,000	0	0	0	480,000
719500 00 1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	03/29/2019	262,500	0	0	0	0	0	0	262,500	0	0	0	0	262,500
726100 00 0	CP ChromaScape LLC	Wilmington	DE	Capital Distribution	06/27/2018	03/14/2019	35,473	0	0	0	0	0	0	35,473	0	0	0	0	35,473
727000 00 0	CP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	03/04/2019	68,644	0	0	0	0	0	0	68,644	0	0	0	0	68,644
726000 00 0	Capital Partners III	Wilmington	DE	Capital Distribution	05/30/2018	03/15/2019	81,617	0	0	0	0	0	0	81,617	0	0	0	0	81,617
717900 00 5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	01/02/2019	22,824	0	0	0	0	0	0	22,824	22,824	0	0	0	0
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	01/24/2019	176,214	0	0	0	0	0	0	176,214	0	0	0	0	176,214
716200 00 1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	01/11/2019	77,300	0	0	0	0	0	0	77,300	54,591	0	0	0	22,709
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	01/14/2019	7,603	0	0	0	0	0	0	7,603	7,603	0	0	0	0
719200 00 8	Great Hill Equity Partners V	Wilmington	DE	Capital Distribution	10/01/2016	03/15/2019	1,950,000	0	0	0	0	0	0	1,950,000	975,000	0	0	0	975,000
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	02/01/2019	1,384,629	0	0	0	0	0	0	1,384,629	488,581	0	0	0	896,048
723600 00 3	Gridiron Energy LLC	Wilmington	DE	Capital Distribution	05/10/2017	02/04/2019	59,167	0	0	0	0	0	0	59,167	59,167	0	0	0	0
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	03/04/2019	18,267	0	0	0	0	0	0	18,267	18,267	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
721100 00 6	MSouth Equity Partners III LP	Wilmington	DE	Capital Distribution	11/09/2015	01/11/2019	2,349,569	0	0	0	0	0	0	2,349,569	404,039	0	0	0	1,945,530
724700 01 8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	03/27/2019	69,539	0	0	0	0	0	0	69,539	45,424	0	0	0	24,115
721900 00 9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	02/07/2019	46,911	0	0	0	0	0	0	46,911	32,373	0	0	0	14,538
724500 00 4	New Mountain Investments V LP	Wilmington	DE	Capital Distribution	11/29/2017	02/11/2019	92,163	0	0	0	0	0	0	92,163	92,163	0	0	0	0
723200 00 2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	01/09/2019	325,015	0	0	0	0	0	0	325,015	2,206	0	0	0	322,809
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	02/05/2019	470,361	0	0	0	0	0	0	470,361	303,574	0	0	0	166,787
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	02/27/2019	36,303	0	0	0	0	0	0	36,303	19,150	0	0	0	17,153
725400 00 6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	02/15/2019	2,045	0	0	0	0	0	0	2,045	2,045	0	0	0	0
722200 00 3	Summitt Ptners Vent Cap Fd IV	Wilmington	DE	Capital Distribution	05/24/2016	02/11/2019	1,419,876	0	0	0	0	0	0	1,419,876	413,239	0	0	0	1,006,637
722300 00 1	Thoma Bravo Fund XII LP	Wilmington	DE	Capital Distribution	05/31/2016	01/15/2019	131,512	0	0	0	0	0	0	131,512	131,512	0	0	0	0
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	02/06/2019	648,796	0	0	0	0	0	0	648,796	166,835	0	0	0	481,961
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	02/19/2019	671,868	0	0	0	0	0	0	671,868	618,778	0	0	0	53,090
726900 00 0	Vista Equity Partners Fund VII	Grand Cayment	KY1	Capital Distribution	01/24/2019	02/19/2019	416,137	0	0	0	0	0	0	416,137	416,137	0	0	0	0
722000 00 7	Phingsten Ptners Fund V	Wilmington	DE	Basis Adjustment	03/30/2016	03/31/2019	459,008	0	0	0	0	0	0	0	(459,008)	0	0	0	459,008
723800 00 9	Carlyle Structured Credit	George Town		Capital Distribution	09/22/2017	01/30/2019	1,710,411	0	0	0	0	0	0	1,710,411	1,491,230	0	0	0	219,181
722700 00 2	Penfund Capital Fund V	Toronto	ON.	Capital Distribution	08/19/2016	01/29/2019	2,386,828	0	0	0	0	0	69,188	2,386,828	2,061,229	(69,188)	0	(69,188)	325,599
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							16,397,968	0	0	0	0	0	69,188	15,938,960	7,858,295	(69,188)	0	(69,188)	8,080,665
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
720100 00 7	CrossHarbor Instit Ptners 2014	Wilmington	DE	Capital Distribution	07/01/2015	02/21/2019	1,200,000	0	0	0	0	0	0	1,200,000	603,000	0	0	0	597,000
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	01/29/2019	288,800	0	0	0	0	0	0	288,800	117,017	0	0	0	171,782
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Capital Distribution	10/21/2015	01/31/2019	199,811	0	0	0	0	0	0	199,811	0	0	0	0	199,811
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,688,611	0	0	0	0	0	0	1,688,611	720,017	0	0	0	968,593
Any Other Class of Asset - Unaffiliated																			
727600 00 0	Advantage Capital Solar Ptr II			Capital Distribution	10/29/2018	01/31/2019	8,004,242	0	0	0	0	0	0	8,004,242	8,004,242	0	0	0	0
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	01/09/2019	2,549	0	0	0	0	0	0	2,549	2,549	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated							8,006,791	0	0	0	0	0	0	8,006,791	8,006,791	0	0	0	0
4499999. Subtotal - Unaffiliated							26,093,370	0	0	0	0	0	69,188	25,634,362	16,585,103	(69,188)	0	(69,188)	9,049,258
4699999. Totals							26,093,370	0	0	0	0	0	69,188	25,634,362	16,585,103	(69,188)	0	(69,188)	9,049,258

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/Market Indicator (a)
Bonds - U.S. Government									
38380Y BZ 7	Government National Mortgage SERIES 2018		03/01/2019	Interest Capitalization		144,300	144,300	0	1
912828 5G 1	United States Treasury 2.875% 10/31/20		01/04/2019	RBC Capital Markets		10,061,719	10,000,000	54,006	1
912828 5S 5	United States Treasury 2.500% 12/31/20		01/17/2019	JP Morgan		124,829	125,000	155	1
0599999. Total - Bonds - U.S. Government						10,330,848	10,269,300	54,161	XXX
Bonds - All Other Government									
000000 00 0	ARAB REPUBLIC OF EGYPT 6.200% 03/01/24	D	02/19/2019	Blackrock EM Sovereign Fund		380,000	380,000	0	4
000000 00 0	SAUDI INTERNATIONAL BOND 3.625% 03/04/	D	03/22/2019	Blackrock EM Sovereign Fund		2,379,168	2,400,000	5,317	1FE
000000 00 0	SAUDI INTERNATIONAL BOND 4.375% 04/16/	D	03/13/2019	Blackrock EM Sovereign Fund		1,836,000	1,800,000	12,906	1FE
000000 00 0	SAUDI INTERNATIONAL BOND 4.625% 10/04/	D	03/22/2019	Blackrock EM Sovereign Fund		3,750,980	3,800,000	83,969	1FE
000000 00 0	ABU DHABI CRUDE OIL 4.600% 11/02/47	D	03/13/2019	Blackrock EM Sovereign Fund		1,813,500	1,800,000	17,250	1FE
000000 00 0	STATE OF QATAR 5.103% 04/23/48	D	03/22/2019	Blackrock EM Sovereign Fund		1,852,558	1,700,000	36,869	1FE
000000 00 0	SAUDI INTERNATIONAL BOND 5.000% 04/17/	D	03/13/2019	Blackrock EM Sovereign Fund		1,804,500	1,800,000	37,000	1FE
71654Q CL 4	Petroleos Mexicanos 6.350% 02/12/48	D	03/21/2019	Tax Free Exchange		7,712,709	8,719,000	59,979	2FE
1099999. Total - Bonds - All Other Government						21,529,415	22,399,000	253,290	XXX
Bonds - U.S. Special Revenue and Special Assessment									
167593 H7 0	CHICAGO IL O'HARE INTERNATIONA 4.572%		03/13/2019	Morgan Stanley DWD		5,306,900	5,000,000	59,055	1FE
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		03/01/2019	Interest Capitalization		373,096	373,096	0	1
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14		03/01/2019	Interest Capitalization		82,223	82,223	0	1
3136B0 ZB 5	Federal Natl Mtg Assn 2018-2 JZ 3.500%		03/01/2019	Interest Capitalization		99,226	99,226	0	1
3137F5 2Z 1	FREDDIE MAC SERIES 4791 CLASS Z 4.000%		03/01/2019	Interest Capitalization		44,849	44,849	0	1
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ 4.000		03/01/2019	Interest Capitalization		63,179	63,179	0	1
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM 4.000		03/01/2019	Interest Capitalization		94,886	94,886	0	1
3137FH UC 5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500		03/01/2019	Interest Capitalization		144,757	144,757	0	1
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500		03/01/2019	Interest Capitalization		91,358	91,358	0	1
3137FK 2F 2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500		03/01/2019	Interest Capitalization		165,440	165,440	0	1
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500		03/01/2019	Interest Capitalization		164,687	164,687	0	1
35563P CB 3	Freddie Mac - SCRT 17-3 2.750% 07/25/5		03/01/2019	Interest Capitalization		115,731	115,731	0	1
49126K LM 1	KENTUCKY ST ECON DEV FIN AUTH 5.079% 0		03/13/2019	Jefferies & Co.		3,136,860	3,000,000	12,698	2FE
61685P ED 6	MORENO VLY CA PUBLIC FING AUTH 4.000%		03/29/2019	Stifel, Nicolaus and Co.		7,311,375	7,500,000	0	1FE
757696 AN 9	REDONDO BEACH CA CMNTY FING AU 4.250%		03/19/2019	Stifel, Nicolaus and Co.		7,468,116	7,545,000	22,268	1FE
79772E CT 4	SAN FRANCISCO CITY & CNTY CA C 4.371%		02/08/2019	Stifel, Nicolaus and Co.		22,250,000	22,250,000	0	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						46,912,683	46,734,432	94,021	XXX
Bonds - Industrial and Miscellaneous									
00122@ AA 9	AES Southland ENERGY 4.500% 02/29/40		02/28/2019	Direct-Private Placement		1,743,711	1,743,711	0	2PL
00206R HJ 4	AT&T INC 4.350% 03/01/29		02/13/2019	ATHENE		497,550	500,000	0	2FE
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25		02/28/2019	ATHENE		1,968,580	2,000,000	22,000	2FE
00287Y BD 0	ABBVIE INC 4.875% 11/14/48		01/30/2019	Seaport Group		2,835,660	3,000,000	54,031	2FE
00507V AN 9	Activision Blizzard Inc 4.500% 06/15/4		03/14/2019	Bank of America		4,294,387	4,695,000	53,829	2FE
00800* AD 4	ADV CAP GROW NJ 0.000% 03/01/28		01/08/2019	Direct-Private Placement		2,414,268	3,115,331	0	1FE
009098 A* 5	AMAZON CARGO CTL 4.494% 11/10/39		12/07/2018	Direct-Private Placement		(3,298,750)	(3,298,750)	0	1Z
02209S BD 4	Altria Group Inc 4.800% 02/14/29		02/12/2019	JP Morgan		2,991,510	3,000,000	0	2FE
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/		01/24/2019	Robert W. Baird & Co.		3,602,145	3,695,000	61,065	1FE
031162 BK 5	Amgen Inc 5.150% 11/15/41		02/27/2019	ATHENE		403,276	389,000	5,899	2FE
031162 CD 0	Amgen Inc 4.563% 06/15/48		03/05/2019	US Bancorp Piper Jaffrey		2,854,230	3,000,000	31,181	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
032095 AH 4	Amphenol Corp 4.350% 06/01/29		01/07/2019	Barclays Capital		1,998,080	2,000,000	0	2FE
035240 AR 1	ANHEUSER-BUSCH INBEV WOR 4.900% 01/23/		01/10/2019	Deutsche Bank		4,982,050	5,000,000	0	2FE
035242 AA 4	ANHEUSER-BUSCH INBEV FIN 2.625% 01/17/		03/13/2019	ATHENE		984,000	1,000,000	4,229	2FE
037411 BA 2	Apache Corp 4.750% 04/15/43		02/13/2019	Morgan Stanley DWD		2,716,920	3,000,000	47,500	2FE
037833 BX 7	Apple Computer Inc 4.650% 02/23/46		01/16/2019	Citigroup Global		8,664,792	8,239,000	154,310	1FE
03789X AA 6	Applebees/IHOP Funding LLC SERIES 20141		03/04/2019	ATHENE		72,987	73,075	9	2FE
040555 CM 4	Arizona Pub Svc Co 5.050% 09/01/41		03/22/2019	US Bancorp Piper Jaffrey		1,297,064	1,165,000	4,086	1FE
040555 CY 8	Arizona Pub Svc Co 4.250% 03/01/49		02/28/2019	Wells Fargo Funds		4,978,950	5,000,000	3,542	1FE
049560 AQ 8	Atmos Energy 4.125% 03/15/49		03/01/2019	Various		8,171,958	8,250,000	573	1FE
097023 CE 3	Boeing Co 3.500% 03/01/39		02/13/2019	Bank of America		4,791,500	5,000,000	0	1FE
099724 AH 9	Borg Warner 4.375% 03/15/45		03/19/2019	Keybanc Capital Markets		2,721,600	3,000,000	2,187	2FE
101137 AT 4	Boston Scientific Corp 4.550% 03/01/39		02/21/2019	ATHENE		497,200	500,000	0	2FE
101137 AU 1	Boston Scientific Corp 4.700% 03/01/49		02/21/2019	Bank of America		2,979,420	3,000,000	0	2FE
101137 AX 5	Boston Scientific Corp 4.000% 03/01/29		02/21/2019	Barclays Capital		2,989,920	3,000,000	0	2FE
10373Q AE 0	BP CAP MARKETS AMERICA 4.234% 11/06/28		03/21/2019	MarketAxess		531,140	500,000	8,174	1FE
114259 AT 1	Brooklyn Un Gas Co 3.865% 03/04/29		02/27/2019	ATHENE		1,000,000	1,000,000	0	1FE
125509 BW 8	Cigna Corp 3.875% 10/15/47		03/05/2019	RBC Capital Markets		2,555,250	3,000,000	45,854	2FE
126650 CZ 1	CVS Health Corp 5.050% 03/25/48		03/14/2019	Goldman Sachs & Company		1,962,040	2,000,000	48,536	2FE
129890 AN 9	CALI MORTGAGE TRUST SERIES 2019101C CLAS		03/07/2019	ATHENE		988,255	1,000,000	2,607	3FE
129890 AQ 2	CALI MORTGAGE TRUST SERIES 2019101C CLAS		03/07/2019	ATHENE		1,900,200	2,000,000	5,213	4FE
15135B AJ 0	CENTENE CORP 4.750% 01/15/25		01/23/2019	ATHENE		495,000	500,000	660	3FE
15189X AT 5	CENTERPOINT ENER HOUSTON 4.250% 02/01/		01/10/2019	MIZUHO		1,987,860	2,000,000	0	1FE
161175 BR 4	Charter Comm Opt LLC/Cap 5.050% 03/30/		01/14/2019	Deutsche Bank		4,996,750	5,000,000	0	2FE
172967 ME 8	Citigroup Inc 3.980% 03/20/30		03/13/2019	Citigroup Global		3,000,000	3,000,000	0	1FE
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48		03/27/2019	RBC Capital Markets		3,158,130	3,000,000	17,783	2FE
207597 EL 5	Connecticut Lt & Pwr Co Ct 4.000% 04/0		03/25/2019	Various		5,151,840	5,000,000	39,111	1FE
20826F AC 0	CONOCOPHILLIPS COMPANY 4.300% 11/15/44		03/11/2019	Deutsche Bank		2,076,740	2,000,000	28,189	1FE
21036P BD 9	Constellation Brands Inc 5.250% 11/15/		03/05/2019	Various		7,281,420	7,000,000	113,896	2FE
22541L AE 3	Credit Suisse FB USA Inc 7.125% 07/15/		02/07/2019	Barclays Capital		9,419,632	7,260,000	37,359	1FE
22822V AM 3	Crown Castle International Cor 5.200%		03/05/2019	Various		7,008,160	7,000,000	7,511	2FE
23386# AU 6	DAIRY FARMERS Series H 4.930% 01/03/31		01/03/2019	Direct-Private Placement		10,000,000	10,000,000	0	2FE
237194 AM 7	Darden Restaurants Inc 4.550% 02/15/48		02/12/2019	Bank of America		2,788,380	3,000,000	67,871	2FE
254687 CY 0	Walt Disney Co 3.700% 09/15/24		03/20/2019	Tax Free Exchange		2,999,270	3,000,000	0	1FE
254687 DQ 6	Walt Disney Co 7.280% 06/30/28		03/21/2019	Tax Free Exchange		10,229,970	8,735,000	0	1FE
254687 EQ 5	Walt Disney Co 6.150% 02/15/41		03/20/2019	Tax Free Exchange		1,674,310	1,400,000	0	1FE
254687 FA 9	Walt Disney Co 4.750% 11/15/46		03/20/2019	Tax Free Exchange		2,996,782	3,000,000	0	1FE
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		03/19/2019	Goldman Sachs & Company		5,433,800	5,000,000	85,048	2FE
26442E AG 5	DUKE ENERGY OHIO INC 4.300% 02/01/49		01/03/2019	Credit Suisse		2,994,360	3,000,000	0	1FE
29278N AG 8	ENERGY TRANSFER OPERATNG 5.250% 04/15/		01/08/2019	Bank of America		4,490,505	4,500,000	0	2FE
31428X BQ 8	FedEx Corp 4.050% 02/15/48		02/20/2019	Jefferies & Co		3,497,266	3,980,000	3,134	2FE
341081 FU 6	Florida Pwr & Lt Co 3.990% 03/01/49		02/21/2019	MIZUHO		14,992,050	15,000,000	0	1FE
35137L AE 5	FOX CORP 5.576% 01/25/49		01/15/2019	Goldman Sachs & Company		2,500,000	2,500,000	0	2FE
361448 AX 1	GATX CORP 4.500% 03/30/45		03/20/2019	Keybanc Capital Markets		7,522,944	8,320,000	178,880	2FE
37045X CS 3	GENERAL MOTORS FINL CO 5.650% 01/17/29		01/14/2019	Barclays Capital		3,998,200	4,000,000	0	2FE

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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/Market Indicator (a)
377372 AE 7	Glaxosmithkline Cap Inc 6.375% 05/15/3		03/14/2019	ATHENE		1,289,350	1,000,000	21,781	1FE
43148# AA 7	HILL TOP ENERGY 5.830% 12/31/29		03/27/2019	Direct-Private Placement		5,390,000	5,390,000	0	2FE
44701Q BE 1	Huntsman Intl LLC 4.500% 05/01/29		02/27/2019	Bank of America		6,920,900	7,000,000	0	2FE
46647P AR 7	JPMORGAN CHASE & CO 4.005% 04/23/29		01/16/2019	JP Morgan		4,906,700	5,000,000	47,281	1FE
478160 AV 6	Johnson & Johnson 4.500% 09/01/40		03/14/2019	Jefferies & Co		3,256,290	3,000,000	6,375	1FE
485134 BS 8	Kansas City Power & Light 4.125% 04/01		03/18/2019	BNP Paribas		4,972,700	5,000,000	0	1FE
487836 BQ 0	Kellogg Company 4.500% 04/01/46		03/28/2019	BNP Paribas		4,746,750	5,000,000	0	2FE
491674 BL 0	Kentucky Utils Co 4.375% 10/01/45		03/18/2019	Bank of America		3,055,350	3,000,000	0	1FE
50180L AE 0	Lehman UBS Comm Mtg Trust REMIC Ser 20		03/11/2019	Interest Capitalization		625	625	0	1FM
512807 AT 5	LAM Research Corp 4.875% 03/15/49		02/25/2019	Bank of America		4,997,550	5,000,000	0	2FE
53117C AT 9	Liberty Property Trust 4.375% 02/01/29		01/22/2019	Citigroup Global		3,989,680	4,000,000	0	2FE
532457 BT 4	Lilly (Eli) & Co 3.950% 03/15/49		03/05/2019	Various		5,922,830	6,000,000	4,279	1FE
55336V AT 7	MPLX LP 5.500% 02/15/49		02/20/2019	Barclays Capital		5,174,100	5,000,000	5,347	2FE
559080 AN 6	MAGELLAN MIDSTREAM PARTN 4.850% 02/01/		01/14/2019	MIZUHO		4,965,520	5,000,000	0	2FE
56081* AA 2	MLB FACILITY 4.430% 12/10/43		03/11/2019	Direct-Private Placement		10,000,000	10,000,000	0	1FE
56585A AJ 1	MARATHON PETROLEUM CORP 5.000% 09/15/5		02/07/2019	Barclays Capital		2,354,500	2,500,000	50,694	2FE
573284 AU 0	Martin Marietta Materials 4.250% 12/15		03/13/2019	Wells Fargo Funds		1,277,595	1,500,000	15,938	2FE
58013M FA 7	McDonalds Corp 4.875% 12/09/45		01/18/2019	Deutsche Bank		4,070,280	4,000,000	23,833	2FE
58933Y AW 5	Merck & Co Inc 4.000% 03/07/49		03/05/2019	Morgan Stanley DWD		1,973,820	2,000,000	0	1FE
595112 BN 2	Micron Technology Inc 5.327% 02/06/29		02/04/2019	Various		5,023,225	5,000,000	0	2FE
59833C AC 6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/2		03/07/2019	MIZUHO		9,985,300	10,000,000	0	2FE
60871R AD 2	MOLSON COORS BREWING CO 5.000% 05/01/4		03/22/2019	State Street Global		2,979,540	3,000,000	60,417	2FE
636180 BP 5	National Fuel Gas Co 4.750% 09/01/28		01/15/2019	Seaport Group		4,927,250	5,000,000	98,958	2FE
674599 CL 7	Occidental Pete Corp 4.100% 02/15/47		03/01/2019	Barclays Capital		2,938,770	3,000,000	6,833	1FE
674599 CN 3	Occidental Pete Corp 4.200% 03/15/48		03/01/2019	Barclays Capital		2,004,940	2,000,000	39,667	1FE
68235P AF 5	ONE GAS INC 4.658% 02/01/44		03/15/2019	Susquehanna Intl		2,194,300	2,035,000	12,401	1FE
682680 AW 3	Oneok Inc 4.350% 03/15/29		03/11/2019	ATHENE		1,993,740	2,000,000	0	2FE
69362B BC 5	PSEG Power 3.850% 06/01/23		03/04/2019	ATHENE		1,009,430	1,000,000	10,160	2FE
69375H AA 2	Pacefunding SERIES 20191A CLASS AA 4.4		03/15/2019	Sun Trust Robinson Humphrey		12,280,000	12,280,000	0	1FE
69375H AB 0	Pacefunding SERIES 20191A CLASS BA 7.1		03/15/2019	Sun Trust Robinson Humphrey		1,555,000	1,555,000	0	2FE
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		03/15/2019	Sun Trust Robinson Humphrey		17,720,000	17,720,000	0	1FE
69375H AD 6	Pacefunding SERIES 20191A CLASS BB 7.1		03/15/2019	Sun Trust Robinson Humphrey		2,000,000	2,000,000	0	2FE
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8		10/15/2018	Natixis		20,365,774	20,365,774	0	1FE
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1		10/15/2018	Natixis		758,630	758,630	0	2FE
70432* AA 9	Paychex Inc Series A 4.070% 03/13/26		03/13/2019	Direct-Private Placement		8,000,000	8,000,000	0	1Z
718549 AE 8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/4		03/29/2019	Various		4,006,440	4,000,000	67,103	2FE
74456Q BN 5	Public Services Electric & Gas 4.150%		03/12/2019	Susquehanna Intl		1,674,426	1,670,000	25,604	1FE
74922T AA 4	Residential Accredit Loans, I SERIES 200		03/05/2019	ATHENE		1,000,674	1,058,914	788	5FE
771196 BN 1	ROCHE HLDGS INC 3.250% 09/17/23		03/19/2019	ATHENE		1,017,420	1,000,000	361	1FE
773903 AH 2	Rockwell Automation Inc 3.500% 03/01/2		02/27/2019	ATHENE		498,330	500,000	0	1FE
773903 AJ 8	Rockwell Automation Inc 4.200% 03/01/4		02/28/2019	Bank of America		5,009,590	5,000,000	700	1FE
78426R AE 2	SG COMMERCIAL MORTGAGE SECURI SERIES 201		02/01/2019	Societe Generale		7,136,086	7,200,000	17,136	2FE
797440 BP 8	San Diego Gas & Elec Co 3.950% 11/15/4		01/18/2019	Wells Fargo Funds		5,435,760	6,000,000	44,767	1FE
832696 AM 0	J M Smucker Company 4.250% 03/15/35		03/25/2019	MarketAxess		981,373	1,020,000	1,445	2FE
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40		03/13/2019	Goldman Sachs & Company		1,763,448	1,609,000	34,437	2FE

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854502 AJ 0	STANLEY BLACK & DECKER I 4.850% 11/15/		02/07/2019	Barclays Capital		3,170,640	3,000,000	38,396	1FE
87289B AJ 3	TCP DLF VIII 2018 CLO LLS Combo Note 3		03/14/2019	Various		6,402,633	6,402,633	0	2FE
882508 BD 5	Texas Instruments Inc 4.150% 05/15/48		03/29/2019	Various		2,317,797	2,150,000	33,903	1FE
882884 B# 5	Texas-New Mexico Series 2019C 3.920% 0		03/29/2019	Direct-Private Placement		5,000,000	5,000,000	0	1FE
882884 C* 8	Texas-New Mexico Series 2019D 4.060% 0		03/29/2019	Direct-Private Placement		2,000,000	2,000,000	0	1FE
891160 MJ 9	Toronto Dominion Bk Ontario 3.625% 09/		01/10/2019	LOOP Capital Markets		2,843,160	3,000,000	35,948	1FE
89236T FT 7	Toyota Motor Credit Corp 3.650% 01/08/		01/03/2019	Bank of America		4,981,350	5,000,000	0	1FE
902494 BJ 1	Tyson Foods Inc 4.000% 03/01/26		02/13/2019	ATHENE		498,235	500,000	0	2FE
902691 B@ 2	UGI UTILITIES 4.550% 02/01/49		02/01/2019	Direct-Private Placement		10,000,000	10,000,000	0	1FE
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/		01/24/2019	Robert W. Baird & Co		4,272,574	4,445,000	62,272	1FE
911312 BQ 8	United Parcel Service 4.250% 03/15/49		03/13/2019	Morgan Stanley DWD		2,997,990	3,000,000	0	1FE
92826C AF 9	VISA INC CLASS A SHARES 4.300% 12/14/4		03/28/2019	Various		3,293,172	2,986,000	37,688	1FE
963320 AW 6	Whirlpool Corp 4.750% 02/26/29		02/20/2019	JP Morgan		2,964,300	3,000,000	0	2FE
67077M AU 2	NUTRIEN LTD 5.000% 04/01/49	A	03/19/2019	Morgan Stanley DWD		2,948,280	3,000,000	0	2FE
878742 AE 5	Teck Cominco Limited 6.125% 10/01/35	A	01/09/2019	Citigroup Global		3,010,000	3,000,000	50,872	3FE
878742 AS 4	Teck Cominco Limited 6.000% 08/15/40	A	01/09/2019	Barclays Capital		1,490,688	1,525,000	37,108	3FE
878742 AW 5	Teck Cominco Limited 6.250% 07/15/41	A	01/10/2019	Citigroup Global		2,977,500	3,000,000	93,229	3FE
03329L AC 5	Anchorage Credit Funding Ltd SERIES 2015	D	01/23/2019	GreensLedge Capital Markets		2,501,750	2,500,000	0	1FE
03331F AA 8	Anchorage Credit Funding Ltd SERIES 2019	D	02/19/2019	Various		9,500,000	9,500,000	0	1FE
04942V AL 8	Atlas Senior Loan Fund LTD SERIES 201913	D	02/22/2019	ATHENE		1,000,000	1,000,000	0	1FE
15673Y AA 7	Cerberus SERIES 20191A CLASS A1T 4.523	D	03/27/2019	ATHENE		1,000,000	1,000,000	0	1FE
2027A0 HR 3	COMMONWEALTH BANK AUST 4.500% 12/09/25	D	02/20/2019	ATHENE		2,023,360	2,000,000	18,250	2FE
225401 AG 3	CREDIT SUISSE GROUP AG 4.207% 06/12/24	D	01/30/2019	ATHENE		1,000,400	1,000,000	5,756	2FE
23636A AT 8	DANSKE BANK A/S 5.375% 01/12/24	D	01/11/2019	UBS		4,989,900	5,000,000	0	2FE
377373 AH 8	GLAXOSMITHKLINE CAPITAL 3.375% 06/01/2	D	03/18/2019	Deutsche Bank		1,978,940	2,000,000	0	1FE
38176E AE 7	Golub Capital Partners CLO 40 SERIES 201	D	02/08/2019	Mitsubishi		10,000,000	10,000,000	0	1FE
38176G AC 6	Golub Capital Partners CLO, L SERIES 201	D	03/13/2019	ATHENE		1,000,000	1,000,000	0	1FE
38176G AE 2	Golub Capital Partners CLO, L SERIES 201	D	03/13/2019	ATHENE		1,000,000	1,000,000	0	1FE
38176G AG 7	Golub Capital Partners CLO, L SERIES 201	D	03/13/2019	ATHENE		1,000,000	1,000,000	0	2FE
48661W AC 2	Kayne CLO SERIES 20193A CLASS B1 4.823	D	02/21/2019	ATHENE		1,000,000	1,000,000	0	1FE
48661W AE 8	Kayne CLO SERIES 20193A CLASS C 5.673%	D	02/21/2019	ATHENE		1,000,000	1,000,000	0	1FE
48661W AJ 7	Kayne CLO SERIES 20193A CLASS B2 4.680	D	02/21/2019	ATHENE		1,000,000	1,000,000	0	1FE
48661Y AA 2	Kayne CLO SERIES 20194A CLASS B1 4.702	D	03/21/2019	ATHENE		1,000,000	1,000,000	0	1FE
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	02/20/2019	ATHENE		2,499,960	2,500,000	0	1FE
55283L AB 1	MAPS LTD SERIES 20191A CLASS B 5.560%	D	02/20/2019	ATHENE		1,499,988	1,500,000	0	2FE
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%	D	02/20/2019	ATHENE		999,988	1,000,000	0	3FE
55608J AP 3	MACQUARIE GROUP LTD 5.033% 01/15/30	D	03/05/2019	Janney Montgomery		3,072,420	3,000,000	21,810	1FE
55817A AG 9	Madison Park Funding Ltd SERIES 201832A	D	12/21/2018	JP Morgan		30,000,000	30,000,000	0	1FE
57385L AB 4	MARVELL TECHNOLOGY GROUP 4.875% 06/22/	D	02/15/2019	Various		10,848,577	10,780,000	83,855	2FE
60687Y AT 6	MIZUHO FINANCIAL GROUP 4.254% 09/11/29	D	01/25/2019	JP Morgan		5,091,950	5,000,000	81,535	1FE
67112W AG 8	OZLM Ltd SERIES 201923A CLASS C 5.623%	D	03/29/2019	ATHENE		1,000,000	1,000,000	0	1FE
67570Q AC 5	OCP CLO Ltd SERIES 201916A CLASS B 4.6	D	02/22/2019	Natixis		15,000,000	15,000,000	0	1FE
67590Q BA 4	Octagon Investment Partners X SERIES 201	D	01/25/2019	Nomura Securities		7,000,000	7,000,000	0	1FE
68620Y A# 9	ORIGIN ENERGY FINANCE Series 2019A 5.1	D	01/15/2019	Direct-Private Placement		10,000,000	10,000,000	0	2FE

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69377P AE 4	PPM CLO 2 Ltd SERIES 20192A CLASS C 5	D	01/29/2019	ATHENE		1,000,000	1,000,000	0	1FE
72132U AC 7	Pikes Peak CLO SERIES 20193A CLASS B1	D	03/29/2019	ATHENE		1,000,000	1,000,000	0	1FE
822582 BF 8	SHELL INTERNATIONAL FIN 4.375% 05/11/4	D	03/22/2019	Morgan Stanley DWD		1,686,214	1,550,000	25,430	1FE
82620K AF 0	SIEMENS FINANCIERINGSMAT 4.400% 05/27/	D	01/16/2019	Citigroup Global		5,103,600	5,000,000	31,167	1FE
85628U AH 9	STATE BANK INDIA/LONDON 4.000% 01/24/2	D	01/17/2019	ATHENE		996,840	1,000,000	0	2FE
85628U AJ 5	STATE BANK INDIA/LONDON 4.375% 01/24/2	D	01/17/2019	ATHENE		998,800	1,000,000	0	2FE
87089N AA 8	SWISS RE FINANCE LUX 5.000% 04/02/49	D	03/26/2019	Bank of America		7,000,000	7,000,000	0	1FE
874060 AU 0	TAKEDA PHARMACEUTICAL 5.000% 11/26/28	D	03/05/2019	Barclays Capital		3,161,400	3,000,000	42,083	2FE
89640A AC 0	Trinitas CLO Ltd SERIES 201910A CLASS B	D	03/15/2019	ATHENE		1,000,000	1,000,000	0	1FE
90016A AB 6	TURK SISE VE CAM FABRIKA 6.950% 03/14/	D	03/19/2019	ATHENE		997,200	1,000,000	2,743	4FE
92329N AQ 3	Venture CDO Ltd SERIES 201313A CLASS BR	D	02/07/2019	Robert W. Baird & Co.		6,941,200	7,000,000	54,722	1FE
G4588# BS 9	INT CAPITAL GRP Series C 5.350% 03/26/	D	03/26/2019	Direct-Private Placement		12,000,000	12,000,000	0	2FE
G6363# AG 2	NAC Aviation 29 DAC Series G 5.580% 03	D	03/14/2019	Direct-Private Placement		8,000,000	8,000,000	0	2PL
G7334@ AQ 6	ROLLS ROYCE PF Series W 4.274% 06/13/2	D	02/11/2019	Direct-Private Placement		10,000,000	10,000,000	0	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						650,368,054	649,262,943	2,487,339	XXX
Bonds - Bank Loans									
61033# AA 7	MONROE Capital Private Feeder Senior Sec		02/25/2019	Direct-Private Placement		16,944,080	16,944,080	0	1PL
61033# AB 5	MONROE Capital Private Feeder Junior Sec		02/25/2019	Direct-Private Placement		1,883,223	1,883,223	0	1FE
61033* AA 1	MONROE Capital Private Feeder Senior Sec		02/25/2019	Various		16,944,080	16,944,080	0	1PL
61033* AB 9	MONROE Capital Private Feeder Junior Sec		02/25/2019	Direct-Private Placement		1,883,223	1,883,223	0	1FE
61033@ AA 9	MONROE Capital Private Feeder Senior Sec		02/25/2019	Direct-Private Placement		16,944,080	16,944,080	0	1PL
61033@ AB 7	MONROE Capital Private Feeder Junior Sec		02/25/2019	Direct-Private Placement		1,883,223	1,883,223	0	1FE
61034* AA 0	MONROE Capital Private Feeder Senior Sec		02/25/2019	Direct-Private Placement		16,944,080	16,944,080	0	1PL
61034* AB 8	MONROE Capital Private Feeder Junior Sec		02/25/2019	Direct-Private Placement		1,883,223	1,883,223	0	1FE
8299999. Total - Bonds - Bank Loans						75,309,212	75,309,212	0	XXX
8399997. Total - Bonds - Part 3						804,450,212	803,974,887	2,888,811	XXX
8399999. Total - Bonds						804,450,212	803,974,887	2,888,811	XXX
Common Stocks - Industrial and Miscellaneous									
31338$ 11 2	FHLB - Dallas Class B		03/27/2019	Direct-Private Placement	46,338.000	4,633,800	XXX	0	
9099999. Total - Common Stocks - Industrial and Miscellaneous						4,633,800	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,633,800	XXX	0	XXX
9799999. Total - Common Stocks						4,633,800	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,633,800	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						809,084,012	XXX	2,888,811	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768.	..	03/01/2019.	Paydown		113,747	113,747	119,345	118,911	0	(5,164)	0	(5,164)	0	113,747	0	0	0	961	09/15/2041.	1
36225A PD 6	Government Natl Mtg Assn Pool 780420 7	..	03/01/2019.	Paydown		1,216	1,216	1,247	1,234	0	(19)	0	(19)	0	1,216	0	0	0	15	08/15/2026.	1
36225A UH 1	Government Natl Mtg Assn Pool 780584 7	..	03/01/2019.	Paydown		985	985	995	990	0	(4)	0	(4)	0	985	0	0	0	12	06/15/2027.	1
36230K L4 1	Government National Mortgage A 751247.	..	03/01/2019.	Paydown		449,496	449,496	470,004	468,313	0	(18,817)	0	(18,817)	0	449,496	0	0	0	3,224	10/15/2040.	1
38373A EF 9	Government National Mortgage A REMIC Se	..	03/01/2019.	Paydown		231,454	231,454	223,896	227,586	0	3,868	0	3,868	0	231,454	0	0	0	1,662	08/20/2039.	1
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	03/01/2019.	Paydown		0	0	1,119	1,039	0	(1,039)	0	(1,039)	0	0	0	0	0	28	10/16/2048.	1
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009	..	03/01/2019.	Paydown		153,731	153,731	146,813	150,400	0	3,331	0	3,331	0	153,731	0	0	0	1,131	06/20/2039.	1
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2019.	Paydown		448,562	448,562	427,255	438,288	0	10,274	0	10,274	0	448,562	0	0	0	3,364	06/20/2039.	1
38374V AY 5	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2019.	Paydown		936,163	936,163	922,121	928,399	0	7,764	0	7,764	0	936,163	0	0	0	6,579	06/20/2039.	1
38374V HM 4	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2019.	Paydown		1,130,983	1,130,983	1,147,241	1,128,683	0	2,300	0	2,300	0	1,130,983	0	0	0	8,524	06/20/2038.	1
38374V WK 1	Government Natl Mtg Assn REMIC Ser 2009	..	03/01/2019.	Paydown		504,226	504,226	510,844	503,053	0	1,173	0	1,173	0	504,226	0	0	0	4,066	06/20/2038.	1
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2019.	Paydown		891,434	891,434	849,091	879,347	0	12,087	0	12,087	0	891,434	0	0	0	5,980	11/16/2024.	1
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2019.	Paydown		161,923	161,923	156,458	159,227	0	2,696	0	2,696	0	161,923	0	0	0	1,145	08/20/2039.	1
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C	..	03/01/2019.	Paydown		0	0	3,227	2,830	0	(2,830)	0	(2,830)	0	0	0	0	0	85	12/16/2043.	1
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2019.	Paydown		365,057	365,057	362,994	363,625	0	1,432	0	1,432	0	365,057	0	0	0	2,619	12/20/2039.	1
38376Y D7 3	Government Natl Mtg Assn REMIC Ser 201	..	03/01/2019.	Paydown		2,284,649	2,284,649	2,284,649	2,284,649	0	0	0	0	0	2,284,649	0	0	0	16,998	09/20/2038.	1
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201	..	03/01/2019.	Paydown		887,771	887,771	894,430	886,934	0	838	0	838	0	887,771	0	0	0	6,602	04/20/2039.	1
38377Y W4 8	Government National Mortgage A SERIES 20	..	03/20/2019.	Paydown		0	0	45,340	40,771	0	(40,771)	0	(40,771)	0	0	0	0	0	1,248	10/20/2041.	1
912828 B3 3	United States Treasury 1.500% 01/31/19.	..	01/31/2019.	Maturity		410,000	410,000	409,888	409,998	0	2	0	2	0	410,000	0	0	0	3,075	01/31/2019.	1
0599999.	Total - Bonds - U.S. Government					8,971,397	8,971,397	8,976,957	8,994,277	0	(22,879)	0	(22,879)	0	8,971,397	0	0	0	67,318	XXX	XXX
Bonds - All Other Government																					
000000 00 0	ARAB REPUBLIC OF EGYPT 6.200% 03/01/24	D	02/22/2019.	Blackrock EM Sovereign Fund		384,560	380,000	380,000	0	0	0	0	0	0	380,000	0	4,560	4,560	0	03/01/2024.	4
000000 00 0	Petroleos Mexicanos 6.350% 02/12/48	D	03/21/2019.	Tax Free Exchange		7,712,709	8,719,000	7,706,097	7,710,241	0	2,468	0	2,468	0	7,712,709	0	0	0	336,808	02/12/2048.	2FE
71654Q BW 1	Petroleos Mexicanos 4.500% 01/23/26	D	03/22/2019.	Blackrock EM Sovereign Fund		3,376,800	3,600,000	3,305,369	3,317,523	0	7,585	0	7,585	0	3,325,108	0	51,692	51,692	109,350	01/23/2026.	2FE
71654Q CD 2	Petroleos Mexicanos 4.625% 09/21/23	D	03/22/2019.	Blackrock EM Sovereign Fund		3,558,600	3,600,000	3,526,616	3,530,617	0	3,070	0	3,070	0	3,533,687	0	24,913	24,913	85,563	09/21/2023.	2FE
71654Q CL 4	Petroleos Mexicanos 6.350% 02/12/48	D	03/22/2019.	Blackrock EM Sovereign Fund		902,550	1,000,000	878,506	0	0	20	0	20	0	878,526	0	24,024	24,024	7,761	02/12/2048.	2Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
1099999.	Total - Bonds - All Other Government					15,935,219	17,299,000	15,796,588	14,558,381	0	13,143	0	13,143	0	15,830,030	0	105,189	105,189	539,482	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
113807 BX 8	BROOKLYN ARENA NY LOCAL DEV CO 4.391%	..	03/15/2019.	Jefferies & Co.		3,978,800	4,000,000	3,800,860	3,809,362	0	1,020	0	1,020	0	3,810,382	0	168,418	168,418	119,045	07/15/2041.	1FE
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	03/01/2019.	Paydown		979,194	979,194	1,003,042	1,000,416	0	(21,223)	0	(21,223)	0	979,194	0	0	0	5,525	10/01/2041.	1
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	03/01/2019.	Paydown		172,720	172,720	168,429	168,874	0	3,845	0	3,845	0	172,720	0	0	0	969	11/01/2040.	1
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	03/01/2019.	Paydown		269,138	269,138	274,815	274,190	0	(5,053)	0	(5,053)	0	269,138	0	0	0	1,440	04/01/2042.	1
3128MJ MB 3	4.5	..	03/01/2019.	Paydown		144,991	144,991	144,832	144,822	0	169	0	169	0	144,991	0	0	0	1,050	07/01/2039.	1
3128MJ Q9 4	3.5	..	03/01/2019.	Paydown		80,585	80,585	82,927	82,673	0	(2,088)	0	(2,088)	0	80,585	0	0	0	478	03/01/2042.	1
3128MJ VM 9	3.0	..	03/01/2019.	Paydown		69,403	69,403	71,040	70,934	0	(1,531)	0	(1,531)	0	69,403	0	0	0	347	12/01/2044.	1
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	03/01/2019.	Paydown		132,238	132,238	135,854	135,569	0	(3,331)	0	(3,331)	0	132,238	0	0	0	658	11/01/2042.	1
31292H X3 3	5.000	..	03/01/2019.	Paydown		46,770	46,770	48,359	48,048	0	(1,278)	0	(1,278)	0	46,770	0	0	0	368	08/01/2033.	1
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	03/01/2019.	Paydown		36,150	36,150	35,811	35,842	0	308	0	308	0	36,150	0	0	0	148	01/01/2043.	1
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39	..	03/01/2019.	Paydown		164,348	164,348	161,626	161,881	0	2,466	0	2,466	0	164,348	0	0	0	1,202	06/01/2039.	1
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40	..	03/01/2019.	Paydown		263,276	263,276	272,490	271,362	0	(8,087)	0	(8,087)	0	263,276	0	0	0	2,156	04/01/2040.	1
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40	..	03/01/2019.	Paydown		304,017	304,017	313,328	312,775	0	(8,758)	0	(8,758)	0	304,017	0	0	0	1,491	09/01/2040.	1
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41	..	03/01/2019.	Paydown		47,585	47,585	48,090	48,061	0	(476)	0	(476)	0	47,585	0	0	0	301	02/01/2041.	1
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41	..	03/01/2019.	Paydown		355,838	355,838	369,182	368,140	0	(12,303)	0	(12,303)	0	355,838	0	0	0	2,318	03/01/2041.	1
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000	..	03/01/2019.	Paydown		73,049	73,049	75,486	75,027	0	(1,978)	0	(1,978)	0	73,049	0	0	0	608	12/01/2033.	1
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42	..	03/01/2019.	Paydown		286,101	286,101	286,101	286,101	0	0	0	0	0	286,101	0	0	0	1,431	03/01/2042.	1
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	03/01/2019.	Paydown		238,103	238,103	245,766	244,979	0	(6,876)	0	(6,876)	0	238,103	0	0	0	1,185	04/01/2042.	1
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%	..	03/01/2019.	Paydown		527,773	527,773	551,028	548,871	0	(21,098)	0	(21,098)	0	527,773	0	0	0	2,587	11/01/2042.	1
3132J6 GQ 1	2.5	..	03/01/2019.	Paydown		167,455	167,455	163,583	163,840	0	3,615	0	3,615	0	167,455	0	0	0	771	01/01/2043.	1
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1	..	03/01/2019.	Paydown		166,029	166,029	164,109	164,235	0	1,793	0	1,793	0	166,029	0	0	0	1,083	10/01/2040.	1
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382	..	03/01/2019.	Paydown		452,354	452,354	425,071	449,448	0	2,906	0	2,906	0	452,354	0	0	0	2,465	02/15/2036.	1
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382	..	03/01/2019.	Paydown		701,238	701,238	744,189	723,882	0	(22,644)	0	(22,644)	0	701,238	0	0	0	2,928	03/15/2041.	1
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	03/01/2019.	Paydown		298,982	298,982	300,663	299,809	0	(827)	0	(827)	0	298,982	0	0	0	2,401	02/15/2042.	1
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50.	..	03/01/2019.	Paydown		27,579	27,579	28,535	28,353	0	(775)	0	(775)	0	27,579	0	0	0	242	10/01/2033.	1
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41	..	03/01/2019.	Paydown		148,234	148,234	146,821	146,878	0	1,356	0	1,356	0	148,234	0	0	0	989	02/01/2041.	1
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41	..	03/01/2019.	Paydown		338,400	338,400	341,679	341,354	0	(2,953)	0	(2,953)	0	338,400	0	0	0	2,018	11/01/2041.	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43	..	03/01/2019.	Paydown		211,480	211,480	208,341	208,493	0	2,987	0	2,987	0	211,480	0	0	0	1,015	01/01/2043.	1
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44	..	03/01/2019.	Paydown		135,625	135,625	138,253	138,090	0	(2,465)	0	(2,465)	0	135,625	0	0	0	655	11/01/2044.	1
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45	..	03/01/2019.	Paydown		90,475	90,475	98,618	97,750	0	(7,275)	0	(7,275)	0	90,475	0	0	0	619	03/01/2045.	1
3138L3 Q6 5	FN AM3176 3.770% 05/01/43	..	03/01/2019.	Paydown		21,677	21,677	22,293	22,221	0	(544)	0	(544)	0	21,677	0	0	0	136	05/01/2043.	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44	..	03/01/2019.	Paydown		33,418	33,418	37,156	36,740	0	(3,323)	0	(3,323)	0	33,418	0	0	0	230	07/01/2044.	1
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29	..	03/01/2019.	Paydown		47,817	47,817	51,493	50,548	0	(2,731)	0	(2,731)	0	47,817	0	0	0	314	10/01/2029.	1
3138L7 W2 8	Fannie Mae 4.090% 11/01/39	..	03/01/2019.	Paydown		40,385	40,385	43,976	43,497	0	(3,112)	0	(3,112)	0	40,385	0	0	0	292	11/01/2039.	1
3138L8 6R 0	FNMA 3.430% 03/01/40	..	03/01/2019.	Paydown		37,910	37,910	40,184	39,866	0	(1,956)	0	(1,956)	0	37,910	0	0	0	226	03/01/2040.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3138L8 VF 8	FNMA 3.670% 01/01/45		03/01/2019.	Paydown		87,275	87,275	88,475	88,259	0	(984)	0	(984)	0	87,275	0	0	0	523	01/01/2045.	1
3138L8 W8 3	FNMA 3.410% 01/01/32		03/01/2019.	Paydown		26,186	26,186	27,348	27,093	0	(907)	0	(907)	0	26,186	0	0	0	159	01/01/2032.	1
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45		03/01/2019.	Paydown		40,007	40,007	38,472	38,502	0	1,504	0	1,504	0	40,007	0	0	0	238	12/01/2045.	1
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42		03/01/2019.	Paydown		396,151	396,151	406,364	405,681	0	(9,529)	0	(9,529)	0	396,151	0	0	0	1,944	08/01/2042.	1
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43		03/01/2019.	Paydown		149,695	149,695	146,262	146,496	0	3,199	0	3,199	0	149,695	0	0	0	646	02/01/2043.	1
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43		03/01/2019.	Paydown		41,454	41,454	40,650	40,704	0	750	0	750	0	41,454	0	0	0	207	02/01/2043.	1
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		03/01/2019.	Paydown		430,730	430,730	450,046	449,054	0	(18,323)	0	(18,323)	0	430,730	0	0	0	3,312	08/01/2043.	1
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43		03/01/2019.	Paydown		718,783	718,783	694,018	695,594	0	23,189	0	23,189	0	718,783	0	0	0	3,493	04/01/2043.	1
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44		03/01/2019.	Paydown		108,696	108,696	118,563	118,243	0	(9,547)	0	(9,547)	0	108,696	0	0	0	937	10/01/2044.	1
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8		03/01/2019.	Paydown		7,101	7,101	7,276	7,241	0	(140)	0	(140)	0	7,101	0	0	0	76	12/25/2032.	1
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1		03/01/2019.	Paydown		944,099	944,099	967,702	953,671	0	(9,572)	0	(9,572)	0	944,099	0	0	0	6,960	02/25/2035.	1
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4		03/01/2019.	Paydown		647,892	647,892	664,090	654,659	0	(6,766)	0	(6,766)	0	647,892	0	0	0	5,297	05/25/2035.	1
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5		03/01/2019.	Paydown		56,720	56,720	58,315	57,820	0	(1,101)	0	(1,101)	0	56,720	0	0	0	334	07/25/2036.	1
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA		03/01/2019.	Paydown		141,563	141,563	140,280	140,924	0	639	0	639	0	141,563	0	0	0	992	10/15/2025.	1
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7		03/01/2019.	Paydown		130,263	130,263	132,934	133,209	0	(2,946)	0	(2,946)	0	130,263	0	0	0	1,946	08/25/2036.	1
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82		03/01/2019.	Paydown		67,996	67,996	69,356	68,147	0	(150)	0	(150)	0	67,996	0	0	0	578	09/25/2036.	1
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1		03/01/2019.	Paydown		2,507	2,507	2,498	2,497	0	10	0	10	0	2,507	0	0	0	27	08/25/2036.	1
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4		03/01/2019.	Paydown		347,056	347,056	362,674	355,123	0	(8,066)	0	(8,066)	0	347,056	0	0	0	2,562	07/25/2039.	1
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6		03/01/2019.	Paydown		461,583	461,583	436,196	447,738	0	13,845	0	13,845	0	461,583	0	0	0	3,096	09/25/2029.	1
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7		03/01/2019.	Paydown		11,461	11,461	11,458	11,419	0	42	0	42	0	11,461	0	0	0	123	08/25/2037.	1
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 CI		03/01/2019.	Paydown		176,983	176,983	164,364	169,214	0	7,769	0	7,769	0	176,983	0	0	0	1,275	04/25/2038.	1
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320		03/01/2019.	Paydown		165,406	165,406	167,577	166,746	0	(1,340)	0	(1,340)	0	165,406	0	0	0	1,337	08/15/2036.	1
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320		03/01/2019.	Paydown		261,152	261,152	275,515	269,323	0	(8,171)	0	(8,171)	0	261,152	0	0	0	2,306	08/15/2036.	1
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA		03/01/2019.	Paydown		189,964	189,964	185,846	187,287	0	2,677	0	2,677	0	189,964	0	0	0	1,451	08/15/2036.	1
31397F L8 3	FREDDIE MAC REMIC Ser 3284 Cl BZ 4.		03/01/2019.	Paydown		231,305	231,305	215,226	222,868	0	8,438	0	8,438	0	231,305	0	0	0	1,630	03/15/2037.	1
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4		03/01/2019.	Paydown		456,230	456,230	430,282	445,719	0	10,510	0	10,510	0	456,230	0	0	0	2,965	04/25/2029.	1
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2		03/01/2019.	Paydown		607,949	607,949	592,846	602,376	0	5,574	0	5,574	0	607,949	0	0	0	4,191	03/25/2026.	1
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3		03/01/2019.	Paydown		1,182,313	1,182,313	1,083,295	1,139,043	0	43,271	0	43,271	0	1,182,313	0	0	0	7,025	05/25/2031.	1
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346		03/01/2019.	Paydown		68,609	68,609	67,977	68,172	0	437	0	437	0	68,609	0	0	0	496	07/15/2038.	1
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354		03/01/2019.	Paydown		631,752	631,752	613,392	625,788	0	5,964	0	5,964	0	631,752	0	0	0	4,212	06/15/2024.	1
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2019.	Paydown		295,542	295,542	295,542	295,542	0	0	0	0	0	295,542	0	0	0	2,430	02/25/2040.	1
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2019.	Paydown		266,719	266,719	268,386	267,154	0	(435)	0	(435)	0	266,719	0	0	0	2,259	02/25/2040.	1
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357		03/01/2019.	Paydown		278,636	278,636	265,923	274,768	0	3,867	0	3,867	0	278,636	0	0	0	1,853	09/15/2024.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2019.	Paydown		248,622	248,622	259,810	254,425	0	(5,803)	0	(5,803)	0	248,622	0	0	0	1,843	03/25/2040.	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		03/25/2019.	Paydown		0	0	199,252	181,553	0	(181,553)	0	(181,553)	0		0	0	0	6,043	12/25/2040.	1
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1		03/01/2019.	Paydown		93,094	93,094	95,864	95,303	0	(2,209)	0	(2,209)	0	93,094	0	0	0	764	11/01/2033.	1
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0		03/01/2019.	Paydown		143,087	143,087	146,486	145,891	0	(2,804)	0	(2,804)	0	143,087	0	0	0	783	06/01/2039.	1
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		03/01/2019.	Paydown		49,474	49,474	49,002	49,048	0	426	0	426	0	49,474	0	0	0	473	01/01/2039.	1
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		03/01/2019.	Paydown		100,724	100,724	101,794	101,690	0	(966)	0	(966)	0	100,724	0	0	0	750	04/01/2039.	1
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		03/01/2019.	Paydown		205,568	205,568	204,219	204,325	0	1,243	0	1,243	0	205,568	0	0	0	1,132	11/01/2040.	1
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		03/01/2019.	Paydown		27,403	27,403	27,806	27,755	0	(352)	0	(352)	0	27,403	0	0	0	181	05/01/2040.	1
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		03/01/2019.	Paydown		176,364	176,364	182,923	182,271	0	(5,907)	0	(5,907)	0	176,364	0	0	0	959	11/01/2041.	1
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		03/01/2019.	Paydown		572,204	572,204	586,554	585,046	0	(12,842)	0	(12,842)	0	572,204	0	0	0	2,788	11/01/2041.	1
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		03/01/2019.	Paydown		66,968	66,968	70,076	69,760	0	(2,792)	0	(2,792)	0	66,968	0	0	0	393	08/01/2042.	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		03/01/2019.	Paydown		188,225	188,225	192,813	192,286	0	(4,061)	0	(4,061)	0	188,225	0	0	0	715	11/01/2042.	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43		03/01/2019.	Paydown		422,488	422,488	411,677	412,305	0	10,183	0	10,183	0	422,488	0	0	0	1,841	02/01/2043.	1
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43		03/01/2019.	Paydown		80,479	80,479	78,404	78,524	0	1,955	0	1,955	0	80,479	0	0	0	403	02/01/2043.	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		03/01/2019.	Paydown		47,504	47,504	48,514	48,373	0	(868)	0	(868)	0	47,504	0	0	0	282	07/01/2039.	1
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		03/01/2019.	Paydown		273,225	273,225	272,884	272,862	0	363	0	363	0	273,225	0	0	0	1,502	02/01/2042.	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		03/01/2019.	Paydown		241,819	241,819	244,388	244,061	0	(2,243)	0	(2,243)	0	241,819	0	0	0	964	12/01/2042.	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		03/01/2019.	Paydown		30,571	30,571	28,968	29,098	0	1,473	0	1,473	0	30,571	0	0	0	177	09/01/2040.	1
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		03/01/2019.	Paydown		106,979	106,979	99,892	100,441	0	6,538	0	6,538	0	106,979	0	0	0	713	09/01/2040.	1
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		03/01/2019.	Paydown		95,854	95,854	94,387	94,521	0	1,334	0	1,334	0	95,854	0	0	0	710	08/01/2040.	1
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		03/01/2019.	Paydown		48,950	48,950	48,201	48,280	0	670	0	670	0	48,950	0	0	0	201	09/01/2040.	1
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		03/01/2019.	Paydown		5,274	5,274	4,971	5,032	0	242	0	242	0	5,274	0	0	0	31	09/01/2040.	1
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		03/01/2019.	Paydown		88,503	88,503	85,613	85,790	0	2,713	0	2,713	0	88,503	0	0	0	623	09/01/2040.	1
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		03/01/2019.	Paydown		182,157	182,157	184,832	184,416	0	(2,259)	0	(2,259)	0	182,157	0	0	0	1,075	10/01/2040.	1
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		03/01/2019.	Paydown		486,431	486,431	483,914	484,063	0	2,368	0	2,368	0	486,431	0	0	0	2,787	11/01/2040.	1
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		03/01/2019.	Paydown		64,321	64,321	62,632	62,747	0	1,574	0	1,574	0	64,321	0	0	0	427	12/01/2040.	1
442331 S6 2	HOUSTON TX 6.290% 03/01/32		03/01/2019.	Call 100.0000		210,000	210,000	254,591	250,895	0	(376)	0	(376)	0	250,520	0	(40,520)	(40,520)	6,605	03/01/2032.	1FE
592643 BS 8	MET WASHINGTON DC ARPTS AUTH D 8.000%		03/15/2019.	Jefferies & Co.		2,751,320	1,850,000	2,635,899	2,616,168	0	(2,463)	0	(2,463)	0	2,613,705	0	137,615	137,615	69,067	10/01/2047.	1FE
65830T AH 8	NORTH CAROLINA TPK AUTH 6.700% 01/01/3		01/01/2019.	Call 100.0000		1,445,000	1,445,000	1,445,000	1,445,000	0	0	0	0	0	1,445,000	0	0	0	48,408	01/01/2039.	1
65830T AJ 4	NORTH CAROLINA TPK AUTH 6.700% 01/01/3		01/01/2019.	Call 100.0000		1,055,000	1,055,000	1,055,000	1,055,000	0	0	0	0	0	1,055,000	0	0	0	35,343	01/01/2039.	1FE
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA 3.985%		01/15/2019.	Redemption 100.0000		105,498	105,498	105,498	105,498	0	0	0	0	0	105,498	0	0	0	2,102	07/15/2048.	1FE
777543 XL 8	ROSEMONT IL 5.000% 12/01/46		03/15/2019.	Jefferies & Co.		2,666,884	2,635,000	2,602,616	2,603,472	0	110	0	110	0	2,603,582	0	63,301	63,301	39,525	12/01/2046.	1FE
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200		03/01/2019.	Paydown		0	0	48,023	38,990	0	(38,990)	0	(38,990)	0	0	0	0	0	1,337	05/15/2033.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					32,998,905	32,086,901	32,945,681	32,973,894	0	(303,808)	0	(303,808)	0	32,670,090	0	328,814	328,814	457,518	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22		03/31/2019.	Redemption 100.0000		96,000	96,000	96,000	96,000	0	0	0	0	0	96,000	0	0	0	1,649	06/30/2022.	5
00206R CY 6	AT&T INC 5.200% 03/15/20		03/27/2019.	Call 102.3746		3,071,237	3,000,000	2,998,625	2,999,559	0	83	0	83	0	2,999,643	0	357	357	154,437	03/15/2020.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
00206R DA 7	AT&T INC 5.000% 03/01/21		03/27/2019.	Call 104.5477		3,136,432	3,000,000	3,089,243	3,041,329	0	(4,275)	0	(4,275)	0	3,037,054	0	(37,054)	(37,054)	222,266	03/01/2021.	2FE
00751Y AA 4	Advanced Auto Parts 5.750% 05/01/20		02/28/2019.	Various		6,200,940	6,000,000	6,115,800	6,020,659	0	(2,416)	0	(2,416)	0	6,018,243	0	(18,243)	(18,243)	313,065	05/01/2020.	2FE
00800* AD 4	ADV CAP GROW NJ 0.000% 03/01/28		03/01/2019.	Redemption 100.0000		346,132	346,132	268,240	0	0	2,103	0	2,103	0	270,343	0	75,789	75,789	0	03/01/2028.	1FE
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33		03/31/2019.	Redemption 100.0000		105,497	105,497	105,497	105,497	0	0	0	0	0	105,497	0	0	0	1,232	06/30/2033.	2PL
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/		02/15/2019.	Redemption 100.0000		285,000	285,000	283,652	190,901	0	7	0	7	0	283,521	0	1,479	1,479	5,201	02/15/2029.	1FE
02378W AA 7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		02/15/2019.	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	1,680	02/15/2025.	2FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		03/01/2019.	Paydown		303,810	303,810	295,979	297,488	0	6,322	0	6,322	0	303,810	0	0	0	1,954	09/25/2045.	1FM
031162 AZ 3	Amgen Inc 5.700% 02/01/19		02/01/2019.	Maturity		5,000,000	5,000,000	5,092,650	5,000,987	0	(987)	0	(987)	0	5,000,000	0	0	0	142,500	02/01/2019.	2FE
04004# AA 2	Center Operating Company AKA Dallas Aren		03/31/2019.	Redemption 100.0000		33,856	33,856	33,856	33,856	0	0	0	0	0	33,856	0	0	0	694	09/30/2023.	2FE
04774# AA 0	ATLANTA FALCONS Series A 3.590% 09/01/		03/01/2019.	Redemption 100.0000		77,825	77,825	77,825	77,825	0	0	0	0	0	77,825	0	0	0	1,397	09/01/2042.	2FE
04774# AB 8	ATLANTA FALCONS Series B 3.590% 09/01/		03/01/2019.	Redemption 100.0000		51,883	51,883	51,883	51,883	0	0	0	0	0	51,883	0	0	0	931	09/01/2042.	2FE
049560 AJ 4	Atmos Energy 8.500% 03/15/19		03/15/2019.	Maturity		3,000,000	3,000,000	2,994,390	2,999,832	0	168	0	168	0	3,000,000	0	0	0	127,500	03/15/2019.	1FE
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus		03/15/2019.	Redemption 100.0000		82,052	82,052	82,052	82,052	0	0	0	0	0	82,052	0	0	0	485	11/15/2032.	1
07123# AA 1	BATON ROUGE 4.320% 11/15/37		03/15/2019.	Redemption 100.0000		33,176	33,176	33,176	33,176	0	0	0	0	0	33,176	0	0	0	358	11/15/2037.	1
07123# AA 1	BATON ROUGE 4.320% 11/15/37		02/15/2019.	Redemption 100.0000		65,882	65,882	65,882	65,882	0	0	0	0	0	65,882	0	0	0	356	11/15/2037.	1Z
097023 AW 5	Boeing Co 6.000% 03/15/19		03/15/2019.	Various		12,000,000	12,000,000	11,906,180	11,997,517	0	2,483	0	2,483	0	12,000,000	0	0	0	360,000	03/15/2019.	1FE
101137 AK 3	Boston Scientific Corp 6.000% 01/15/20		03/27/2019.	Call 102.4710		3,586,485	3,500,000	3,422,985	3,489,564	0	2,310	0	2,310	0	3,491,873	0	8,127	8,127	233,485	01/15/2020.	2FE
11042T AA 1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3		03/20/2019.	Redemption 100.0000		35,624	35,624	35,304	35,311	0	10	0	10	0	35,321	0	303	303	338	09/20/2031.	1FE
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		03/01/2019.	Paydown		57,205	57,205	58,063	57,900	0	(694)	0	(694)	0	57,205	0	0	0	497	04/15/2044.	1FM
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2019.	Paydown		96,462	96,462	96,523	96,499	0	(36)	0	(36)	0	96,462	0	0	0	483	07/25/2043.	1FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015.		03/01/2019.	Paydown		74,498	74,498	75,802	75,629	0	(1,131)	0	(1,131)	0	74,498	0	0	0	395	02/25/2045.	1FM
12669E QK 5	COUNTRY HOME LOANS Series 2003 CL 7A1		02/01/2019.	Paydown		1,709,742	1,709,742	1,683,128	1,690,727	0	19,016	0	19,016	0	1,709,742	0	0	0	12,407	11/19/2033.	1FM
166751 AJ 6	Chevron Corp 4.950% 03/03/19		03/03/2019.	Maturity		250,000	250,000	261,945	250,253	0	(253)	0	(253)	0	250,000	0	0	0	6,188	03/03/2019.	1FE
17275R AE 2	Cisco Systems Inc 4.950% 02/15/19		02/15/2019.	Maturity		15,000,000	15,000,000	14,966,100	14,999,481	0	519	0	519	0	15,000,000	0	0	0	371,250	02/15/2019.	1FE
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-		03/01/2019.	Paydown		453,921	453,921	444,559	448,378	0	5,543	0	5,543	0	453,921	0	0	0	3,713	02/10/2051.	1FM
22160@ AA 6	COSTCO 3.910% 06/20/43		03/20/2019.	Redemption 100.0000		37,761	37,761	37,761	37,761	0	0	0	0	0	37,761	0	0	0	246	06/20/2043.	1FE
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 4.358% 11/2		03/01/2019.	Paydown		383,892	383,892	385,092	384,980	0	(1,088)	0	(1,088)	0	383,892	0	0	0	2,363	11/25/2034.	1FM
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		02/20/2019.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	302	11/20/2047.	2FE

Statement as of March 31, 2019 of the **Life Insurance Company of the Southwest**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
244199 BF 1	Deere & Company 3.900% 06/09/42		03/14/2019.	Janney Montgomery		1,023,380	1,000,000	1,002,690	1,002,568	0	(15)	0	(15)	0	1,002,553	0	20,827	20,827	10,725	06/09/2042.	1FE
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1		03/01/2019.	Paydown		15,612	15,612	14,685	14,954	0	659	0	659	0	15,612	0	0	0	114	06/25/2034.	1FM
25157F AK 0	Deutsche Mortgage Securities SERIES 2005		03/01/2019.	Paydown		62,178	62,178	59,769	59,881	0	2,297	0	2,297	0	62,178	0	0	0	408	06/26/2035.	1FM
25179M AH 6	Devon Energy Corp 6.300% 01/15/19		01/15/2019.	Maturity		2,700,000	2,700,000	2,691,846	2,699,959	0	41	0	41	0	2,700,000	0	0	0	85,050	01/15/2019.	3FE
25468P CK 0	Disney (Walt) Co 5.500% 03/15/19		03/15/2019.	Maturity		7,000,000	7,000,000	6,987,260	6,999,671	0	329	0	329	0	7,000,000	0	0	0	192,500	03/15/2019.	1FE
25654# AA 0	Dodgers Tickets LLC 5.660% 03/31/30		03/31/2019.	Redemption 100.0000		457,971	457,971	457,971	457,971	0	0	0	0	0	457,971	0	0	0	25,921	03/31/2030.	2PL
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201		01/25/2019.	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	193	07/25/2047.	2AM
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201		01/25/2019.	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	189	07/25/2048.	2AM
263534 BW 8	03/		03/15/2019.	Maturity		5,000,000	5,000,000	4,982,300	4,999,549	0	451	0	451	0	5,000,000	0	0	0	143,750	03/15/2019.	1FE
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17		01/15/2019.	Redemption 100.0000		182,450	182,450	182,450	182,450	0	0	0	0	0	182,450	0	0	0	4,178	01/15/2039.	2PL
29250R AR 7	Enbridge Energy Partners 9.875% 03/01/		03/01/2019.	Maturity		5,000,000	5,000,000	4,997,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	251,875	03/01/2019.	2FE
29273R AK 5	Energy Transfer Partners 9.700% 03/15/		03/15/2019.	Maturity		3,000,000	3,000,000	2,997,840	3,000,000	0	0	0	0	0	3,000,000	0	0	0	145,500	03/15/2019.	2FE
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-		03/01/2019.	Paydown		84,137	84,137	81,139	81,366	0	2,771	0	2,771	0	84,137	0	0	0	753	06/25/2034.	1FM
36804P AF 3	GATX Financial 144A 5.697% 01/02/25		01/02/2019.	Redemption 100.0000		86,837	86,837	86,837	86,837	0	0	0	0	0	86,837	0	0	0	2,474	01/02/2025.	2FE
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2		01/15/2019.	Redemption 100.0000		287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	6,802	07/25/2041.	1PL
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		03/15/2019.	Paydown		129,079	129,079	129,019	129,020	0	59	0	59	0	129,079	0	0	0	810	10/15/2052.	1FE
39950# AA 2	MARRIOTT GROUND 4.480% 11/15/39		03/15/2019.	Redemption 100.0000		54,044	54,044	54,044	54,044	0	0	0	0	0	54,044	0	0	0	404	11/15/2039.	1FE
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A		03/20/2019.	Paydown		136,702	136,702	136,510	136,512	0	190	0	190	0	136,702	0	0	0	828	09/20/2047.	1FE
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		03/20/2019.	Paydown		109,362	109,362	112,066	112,008	0	(2,647)	0	(2,647)	0	109,362	0	0	0	796	09/20/2047.	1FE
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6.		03/31/2019.	Redemption 100.0000		99,154	99,154	99,154	99,154	0	0	0	0	0	99,154	0	0	0	1,035	11/30/2030.	1
42217K AS 5	HEALTH CARE REIT INC 6.125% 04/15/20		03/18/2019.	Call 103.3698		2,584,246	2,500,000	2,768,600	2,549,496	0	(7,830)	0	(7,830)	0	2,541,666	0	(41,666)	(41,666)	149,324	04/15/2020.	2FE
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		03/20/2019.	Paydown		291,402	291,402	291,270	291,277	0	125	0	125	0	291,402	0	0	0	1,768	09/20/2040.	1FE
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A		01/01/2019.	Morgan Stanley DWD		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/20/2040.	1FE
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A		03/20/2019.	Paydown		194,683	194,683	194,661	194,662	0	21	0	21	0	194,683	0	0	0	1,230	09/20/2040.	1FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		03/20/2019.	Paydown		117,934	117,934	117,923	117,923	0	10	0	10	0	117,934	0	0	0	788	09/20/2041.	1FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		03/20/2019.	Paydown		269,315	269,315	270,703	270,676	0	(1,361)	0	(1,361)	0	269,315	0	0	0	1,700	09/20/2041.	1FE
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A		03/20/2019.	Paydown		120,814	120,814	119,455	119,474	0	1,340	0	1,340	0	120,814	0	0	0	616	09/20/2042.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A	..	03/22/2019.	Paydown		98,623	98,623	101,087	101,007	0	(2,384)	0	(2,384)	0	98,623	0	0	0	638	09/20/2042.	1FE
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A	..	03/20/2019.	Paydown		393,382	393,382	403,139	403,012	0	(9,630)	0	(9,630)	0	393,382	0	0	0	2,478	09/20/2048.	1FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A	..	03/20/2019.	Paydown		168,031	168,031	172,210	172,146	0	(4,115)	0	(4,115)	0	168,031	0	0	0	1,069	09/20/2048.	1FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A	..	03/20/2019.	Paydown		312,589	312,589	312,612	312,611	0	(22)	0	(22)	0	312,589	0	0	0	2,148	09/20/2041.	1FE
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA	..	03/25/2019.	Paydown		241,552	241,552	217,095	212,650	0	28,902	0	28,902	0	241,552	0	0	0	1,244	12/25/2034.	1FM
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.	..	02/28/2019.	Redemption 100.0000		30,750	30,750	19,987	19,987	0	0	0	0	0	19,987	0	10,763	10,763	340	05/31/2033.	2PL
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	03/01/2019.	Paydown		95,226	95,226	95,002	95,007	0	219	0	219	0	95,226	0	0	0	572	07/25/2043.	1FM
48121@ AC 5	JRD HOLDINGS LLC Series 2014A No. RA-38	..	03/27/2019.	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	10,410	03/27/2021.	2PL
48121@ AD 3	JRD HOLDINGS LLC Series 2014B No. RB-47	..	03/27/2019.	Redemption 100.0000		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024.	2PL
49238# AA 5	Kerr-McGee BoomVang Platform Ser 2002-1	..	01/30/2019.	Redemption 100.0000		4,866	4,866	4,866	4,866	0	0	0	0	0	4,866	0	0	0	179	01/30/2019.	2
49238# AB 3	Kerr-McGee BoomVang Platform Ser 2002-2	..	01/30/2019.	Redemption 100.0000		3,841	3,841	3,841	3,841	0	0	0	0	0	3,841	0	0	0	142	01/30/2019.	2
494550 AZ 9	Kinder Morgan Ener Part 9.000% 02/01/1	..	02/01/2019.	Maturity		4,500,000	4,500,000	4,498,785	4,500,000	0	0	0	0	0	4,500,000	0	0	0	202,500	02/01/2019.	2FE
500255 AR 5	Kohls Corp 4.000% 11/01/21	..	01/24/2019.	Call 102.6293		7,184,052	7,000,000	6,976,730	6,992,500	0	159	0	159	0	6,992,659	0	7,341	7,341	248,608	11/01/2021.	2FE
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20	..	03/11/2019.	Paydown		170,395	170,395	114,061	124,629	0	45,766	0	45,766	0	170,395	0	0	0	1,820	04/15/2041.	1FM
52467@ AJ 4	Stop & Shop 7.539% 11/15/26	..	03/15/2019.	Redemption 100.0000		56,210	56,210	56,791	56,468	0	(4)	0	(4)	0	56,464	0	(254)	(254)	705	11/15/2026.	2Z
55608P AU 8	MACQUIRE BANK LTD 3.953% 01/15/19	..	01/15/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	92,417	01/15/2019.	1FE
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200	..	03/01/2019.	Paydown		190,733	190,733	199,793	198,404	0	(7,670)	0	(7,670)	0	190,733	0	0	0	2,323	03/25/2033.	1FM
58013M EG 5	McDonalds Corp 5.000% 02/01/19	..	02/01/2019.	Maturity		3,000,000	3,000,000	2,998,980	2,999,990	0	10	0	10	0	3,000,000	0	0	0	75,000	02/01/2019.	2FE
59025K AG 7	Merrill Lynch Mtg Trust SERIES 2007C1 CL	..	02/01/2019.	Paydown		30,428	30,428	29,779	30,260	0	168	0	168	0	30,428	0	0	0	277	06/12/2026.	1FM
59524E AC 6	MID-ATLANTIC MILITARY CO 5.300% 08/01/	..	02/01/2019.	Various		120,702	120,702	122,034	121,978	0	2	0	2	0	121,980	0	(1,278)	(1,278)	3,199	08/01/2050.	2FE
64079* AB 8	Neptune Regional Transmission 6.210% 0	..	03/31/2019.	Redemption 100.0000		60,875	60,875	60,875	60,875	0	0	0	0	0	60,875	0	0	0	945	06/30/2027.	1PL
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32	..	03/15/2019.	Redemption 100.0000		60,123	60,123	60,123	60,123	0	0	0	0	0	60,123	0	0	0	428	08/15/2032.	1
64761* AA 3	NEW ORLEANS 4.467% 03/15/33	..	03/15/2019.	Redemption 100.0000		56,763	56,763	56,763	56,763	0	0	0	0	0	56,763	0	0	0	423	03/15/2033.	1
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/	..	03/01/2019.	Redemption 100.0000		9,207	9,207	9,749	9,732	0	(2)	0	(2)	0	9,730	0	(524)	(524)	251	09/01/2050.	2FE
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25	..	03/01/2019.	Paydown		114,259	114,259	114,563	114,526	0	(267)	0	(267)	0	114,259	0	0	0	726	04/25/2046.	1FM
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5	..	03/20/2019.	Paydown		950,415	950,415	950,415	950,415	0	0	0	0	0	950,415	0	0	0	21,574	09/20/2049.	1FE

Statement as of March 31, 2019 of the **Life Insurance Company of the Southwest**

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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/ Market Indicator (a)
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5	..	03/20/2019.	Paydown		950,415	950,415	950,415	950,415	0	0	0	0	0	950,415	0	0	0	21,574	09/20/2049.	1FE
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1	..	03/20/2019.	Paydown		673,617	673,617	673,617	673,617	0	0	0	0	0	673,617	0	0	0	20,781	09/20/2049.	2FE
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1	..	03/20/2019.	Paydown		462,048	462,048	462,048	462,048	0	0	0	0	0	462,048	0	0	0	14,254	09/20/2049.	2FE
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8	..	03/19/2019.	Paydown		1,064,858	1,064,858	1,064,858	1,064,858	0	0	0	0	0	1,064,858	0	0	0	21,118	09/22/2053.	1FE
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1	..	03/19/2019.	Paydown		116,381	116,381	116,381	116,381	0	0	0	0	0	116,381	0	0	0	3,356	09/22/2053.	2FE
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8	..	03/19/2019.	Paydown		718,720	718,720	718,720	0	0	0	0	0	0	718,720	0	0	0	5,955	09/22/2053.	1FE
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1	..	03/19/2019.	Paydown		163,500	163,500	163,500	0	0	0	0	0	0	163,500	0	0	0	1,970	09/22/2053.	2FE
694308 GY 7	Pacific Gas & Elec Co 4.500% 12/15/41	..	03/29/2019.	Deutsche Bank		3,210,480	3,744,000	2,964,911	2,964,911	0	0	0	0	0	2,964,911	0	245,569	245,569	0	12/15/2041.	6FE
694308 HN 0	Pacific Gas & Elec Co 4.250% 03/15/46	..	03/29/2019.	Citigroup Global		948,343	1,153,000	902,326	902,326	0	0	0	0	0	902,326	0	46,016	46,016	0	03/15/2046.	5FE
694308 HY 6	Pacific Gas & Elec Co 3.950% 12/01/47	..	03/29/2019.	Various		2,608,125	3,250,000	2,459,730	2,459,730	0	0	0	0	0	2,459,730	0	148,395	148,395	0	12/01/2047.	5FE
72703P AB 9	Planet Fitness Master Issuer SERIES 2018	..	03/05/2019.	Paydown		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	496	09/05/2048.	2FE
74922T AA 4	Residential Accredit Loans, I SERIES 200.	..	03/25/2019.	Paydown		3,318	3,318	3,135	0	0	182	0	182	0	3,318	0	0	0	7	05/25/2037.	5FE
758202 AG 0	Reed Elsevier Capital 8.625% 01/15/19	..	01/15/2019.	Maturity		3,000,000	3,000,000	2,988,360	2,999,936	0	64	0	64	0	3,000,000	0	0	0	129,375	01/15/2019.	2FE
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6	..	03/20/2019.	Paydown		63,068	63,068	63,051	63,035	0	32	0	32	0	63,068	0	0	0	370	09/20/2052.	1FE
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35	..	03/31/2019.	Various		212,478	212,478	212,478	212,478	0	0	0	0	0	212,478	0	0	0	4,366	03/31/2035.	2PL
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	03/31/2019.	Redemption 100.0000		104,865	104,865	104,865	104,865	0	0	0	0	0	104,865	0	0	0	721	05/31/2029.	1FE
816851 AK 5	Sempra Energy 9.800% 02/15/19	..	02/15/2019.	Maturity		2,500,000	2,500,000	2,488,800	2,499,781	0	219	0	219	0	2,500,000	0	0	0	122,500	02/15/2019.	2FE
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	03/20/2019.	Paydown		38,377	38,377	34,815	35,670	0	2,707	0	2,707	0	38,377	0	0	0	160	05/20/2035.	1FM
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS	..	03/01/2019.	Paydown		48,628	48,628	43,615	44,324	0	4,304	0	4,304	0	48,628	0	0	0	179	04/25/2043.	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS	..	03/01/2019.	Paydown		126,889	126,889	119,203	120,258	0	6,631	0	6,631	0	126,889	0	0	0	625	05/25/2043.	1FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	03/01/2019.	Paydown		59,872	59,872	56,766	57,131	0	2,741	0	2,741	0	59,872	0	0	0	227	07/25/2042.	1FM
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2	..	01/20/2019.	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	8	02/20/2048.	2AM
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2	..	03/20/2019.	Paydown		22,500	22,500	22,591	22,589	0	(89)	0	(89)	0	22,500	0	0	0	189	02/20/2048.	2FE
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2	..	01/20/2019.	Paydown		8,750	8,750	8,796	8,795	0	(45)	0	(45)	0	8,750	0	0	0	29	02/20/2048.	3AM
837004 CK 4	South Carolina Elec & Gas Co 4.100% 06	..	02/26/2019.	Call 101.1360		15,170,400	15,000,000	14,969,100	14,970,548	0	90	0	90	0	14,970,638	0	29,362	29,362	291,692	06/15/2046.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 02/01/24	..	02/01/2019.	Various		365,106	365,106	322,595	352,554	0	539	0	539	0	353,093	0	12,013	12,013	11,227	08/01/2022.	1FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22	..	03/31/2019.	Redemption 100.0000		17,603	17,603	17,603	17,603	0	0	0	0	0	17,603	0	0	0	169	03/31/2033.	2PL
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36	..	03/31/2019.	Various		32,964	32,964	32,964	32,964	0	0	0	0	0	32,964	0	0	0	437	03/31/2033.	2PL
84861C AB 1	Spirit Master Funding LLC 2014-4A Class.	..	03/01/2019.	Paydown		246,948	246,948	246,346	246,344	0	604	0	604	0	246,948	0	0	0	1,907	01/20/2045.	1FE
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A	..	01/20/2019.	Paydown		137,744	137,744	137,715	137,707	0	37	0	37	0	137,744	0	0	0	1,342	07/20/2048.	1FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	01/30/2019.	Paydown		241,540	241,540	237,977	237,980	0	3,560	0	3,560	0	241,540	0	0	0	1,425	04/30/2049.	1FE
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181	..	02/20/2019.	Paydown		252,994	252,994	252,921	252,915	0	78	0	78	0	252,994	0	0	0	3,273	11/20/2048.	1FE
871829 AM 9	Sysco Corp 5.375% 03/17/19	..	03/17/2019.	Maturity		7,000,000	7,000,000	6,952,470	6,998,743	0	1,257	0	1,257	0	7,000,000	0	0	0	188,125	03/17/2019.	2FE
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22	..	01/02/2019.	Redemption 100.0000		271,499	271,499	271,499	271,499	0	0	0	0	0	271,499	0	0	0	7,360	01/02/2022.	1
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS	..	02/25/2019.	Paydown		36,250	36,250	36,371	36,363	0	(113)	0	(113)	0	36,250	0	0	0	397	05/25/2046.	2FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	02/25/2019.	Paydown		19,375	19,375	20,614	20,567	0	(1,192)	0	(1,192)	0	19,375	0	0	0	241	05/25/2046.	2FE
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS	..	02/28/2019.	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	309	11/25/2048.	2FE
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1	..	03/30/2019.	Redemption 100.0000		112,914	112,914	112,914	112,914	0	0	0	0	0	112,914	0	0	0	1,708	12/30/2023.	2FE
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201.	..	02/20/2019.	Paydown		126,335	126,335	126,326	126,315	0	19	0	19	0	126,335	0	0	0	2,603	02/20/2048.	1FE
887317 AK 1	Time Warner Inc 4.750% 03/29/21	..	03/27/2019.	Call 103.9762		4,159,047	4,000,000	4,106,200	4,028,439	0	(2,838)	0	(2,838)	0	4,025,601	0	(25,601)	(25,601)	252,991	03/29/2021.	2FE
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47	..	03/31/2019.	Redemption 100.0000		76,560	76,560	76,560	76,560	0	0	0	0	0	76,560	0	0	0	561	06/30/2047.	1FE
90131H AE 5	21ST CENTURY FOX AMERICA 3.700% 09/15/	..	03/20/2019.	Tax Free Exchange		2,999,270	3,000,000	2,998,770	2,999,244	0	26	0	26	0	2,999,270	0	0	0	57,042	09/15/2024.	2FE
90131H BB 0	21ST CENTURY FOX AMERICA 7.280% 06/30/	..	03/21/2019.	Tax Free Exchange		10,229,970	8,735,000	10,625,167	10,257,641	0	(27,671)	0	(27,671)	0	10,229,970	0	0	0	150,048	06/30/2028.	2FE
90131H BQ 7	21ST CENTURY FOX AMERICA 6.150% 02/15/	..	03/20/2019.	Tax Free Exchange		1,674,310	1,400,000	1,688,302	1,675,839	0	(1,529)	0	(1,529)	0	1,674,310	0	0	0	52,821	02/15/2041.	2FE
90131H CD 5	21ST CENTURY FOX AMERICA 4.750% 11/15/	..	03/20/2019.	Tax Free Exchange		2,996,782	3,000,000	2,996,670	2,996,770	0	12	0	12	0	2,996,782	0	0	0	52,479	11/15/2046.	2FE
904764 AK 3	UNILEVER CAPITAL CORP 4.800% 02/15/19	..	02/15/2019.	Maturity		5,000,000	5,000,000	4,994,850	4,999,922	0	78	0	78	0	5,000,000	0	0	0	120,000	02/15/2019.	1FE
906548 CG 5	Union Elec Co 6.700% 02/01/19	..	02/01/2019.	Maturity		2,000,000	2,000,000	1,994,140	1,999,940	0	60	0	60	0	2,000,000	0	0	0	67,000	02/01/2019.	1FE
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/	..	01/02/2019.	Redemption 100.0000		455,950	455,950	449,749	452,939	0	3	0	3	0	452,942	0	3,008	3,008	13,373	07/02/2030.	1FE
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/	..	03/01/2019.	Redemption 100.0000		77,379	77,379	74,378	0	0	36	0	36	0	74,413	0	2,966	2,966	1,354	03/01/2030.	1FE
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3	..	01/07/2019.	Various		237,425	237,425	237,425	237,425	0	0	0	0	0	237,425	0	0	0	4,096	07/07/2028.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
90931V AA 4	UNITED AIR 2018-1 A PTT 3.700% 03/01/3	..	03/01/2019.	Redemption 100.0000		69,633	69,633	69,584	69,587	0	3	0	3	0	69,590	0	43	43	1,288	03/01/2030.	1FE
91845# AA 2	Verizon Communications Inc Series A1 No.	..	03/15/2019.	Various		41,785	41,785	41,785	41,785	0	0	0	0	0	41,785	0	0	0	266	05/15/2035.	2
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181	..	03/16/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	51	02/16/2043.	1FE
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30	..	03/31/2019.	Redemption 100.0000		30,811	30,811	30,811	30,811	0	0	0	0	0	30,811	0	0	0	303	06/30/2030.	1FE
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20	..	03/25/2019.	Paydown		58,924	58,924	55,960	57,951	0	973	0	973	0	58,924	0	0	0	312	10/25/2045.	1FM
931422 AE 9	Walgreen Co 5.250% 01/15/19	..	01/15/2019.	Maturity		31,000	31,000	32,717	31,008	0	(8)	0	(8)	0	31,000	0	0	0	814	01/15/2019.	2FE
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A	..	03/15/2019.	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	364	03/15/2048.	2FE
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/	..	03/15/2019.	Various		14,143	14,143	19,536	19,420	0	(10)	0	(10)	0	19,410	0	(5,267)	(5,267)	477	03/15/2057.	1FE
96038# AA 8	WESTIN 4.453% 07/15/47	..	03/15/2019.	Redemption 100.0000		16,494	16,494	16,494	16,494	0	0	0	0	0	16,494	0	0	0	123	07/15/2047.	1PL
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35	..	03/15/2019.	Redemption 100.0000		123,272	123,272	123,272	123,272	0	0	0	0	0	123,272	0	0	0	920	01/15/2035.	2
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33	..	03/31/2019.	Various		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	1,019	12/18/2034.	1
97381W AZ 7	Windstream Corp 6.375% 08/01/23	..	02/27/2019.	Goldman Sachs & Company		220,000	1,000,000	700,000	700,000	0	7,644	0	7,644	0	707,644	0	(487,644)	(487,644)	31,875	08/01/2023.	5FE
97381W AZ 7	Windstream Corp 6.375% 08/01/23	..	02/28/2019.	Goldman Sachs & Company		232,500	1,000,000	700,000	700,000	0	8,039	0	8,039	0	708,039	0	(475,539)	(475,539)	31,875	08/01/2023.	6FE
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	03/01/2019.	Paydown		31,804	31,804	32,927	32,765	0	(961)	0	(961)	0	31,804	0	0	0	256	06/20/2044.	1FM
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015	..	03/01/2019.	Paydown		236,604	236,604	237,195	237,063	0	(459)	0	(459)	0	236,604	0	0	0	1,701	08/20/2034.	1FM
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	01/15/2019.	Redemption 100.0000		256,000	256,000	241,874	242,077	0	40	0	40	0	242,116	0	13,884	13,884	4,224	01/15/2030.	1FE
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25	A	01/05/2019.	Redemption 100.0000		95,968	95,968	95,968	95,968	0	0	0	0	0	95,968	0	0	0	1,179	09/30/2025.	2PL
000000 00 0	CGG SA 6.651% 02/21/24	D	02/05/2019.	Barclays Capital		1,935,470	1,763,526	1,670,006	1,680,819	0	1,307	0	1,307	0	1,682,126	0	253,344	253,344	24,841	02/21/2024.	5FE
12518X AA 5	CENT CLO LP 13-19A 4.081% 10/29/25	D	01/29/2019.	Paydown		407,856	407,856	398,962	401,458	0	6,398	0	6,398	0	407,856	0	0	0	4,002	10/29/2025.	1FE
66989G AA 8	NOVARTIS SECS INVEST LTD 5.125% 02/10/	D	02/10/2019.	Maturity		7,500,000	7,500,000	7,486,650	7,499,817	0	183	0	183	0	7,500,000	0	0	0	192,188	02/10/2019.	1FE
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22	D	01/31/2019.	Various		4,010,150	4,000,000	3,952,160	3,983,202	0	487	0	487	0	3,983,689	0	26,461	26,461	98,681	01/11/2022.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					200,180,476	200,044,383	199,658,003	197,865,379	0	88,694	0	88,694	0	199,274,658	0	(187,023)	(187,023)	5,705,377	XXX	XXX
Bonds - Bank Loans																					
05377J AP 7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA	..	03/29/2019.	Redemption 100.0000		49,531	49,531	49,607	49,604	0	(2)	0	(2)	0	49,601	0	(70)	(70)	367	03/15/2025.	2FE
12543B AL 8	CH HOLD CORP SYNDICATED BANK LOAN 9.85	..	02/05/2019.	Redemption 100.0000		750,000	750,000	746,250	746,884	0	37	0	37	0	746,921	0	3,079	3,079	7,519	02/01/2025.	5FE
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L	..	01/31/2019.	Call 100.0000		34,083	34,083	33,958	33,977	0	2	0	2	0	33,979	0	104	104	133	09/07/2023.	2FE
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA	..	03/31/2019.	Redemption 100.0000		923,080	923,080	913,272	915,275	0	543	0	543	0	915,818	0	7,262	7,262	9,281	06/30/2024.	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
40471* AA 4	FIRMA First Lien Term Loan 8.850% 07/1	..	03/31/2019.	Redemption 100.0000...............	....	7,500	7,500	7,406	7,406	0	4	0	4	0	7,410	0	90	90	215	07/13/2023.	2PL...........
513076 AZ 2	LAMAR MEDIA CORP SYNDICATED BANK LOAN	..	03/28/2019.	Redemption 100.0000...............	....	7,500	7,500	7,491	7,492	0	0	0	0	0	7,492	0	8	8	21	03/15/2025.	2FE...........
51783Q AP 3	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN	..	03/29/2019.	Redemption 100.0000...............	....	37,125	37,125	37,180	37,174	0	................(2)	0	..................(2)	0	37,173	0	............(48)	..............(48)	259	03/27/2025.	2FE...........
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	03/29/2019.	Redemption 100.0000...............	....	1,750	1,750	1,788	1,782	0	................(2)	0	..................(2)	0	1,780	0	............(30)	..............(30)	18	04/26/2022.	2FE...........
BL2648 48 5	Paperworks Industries Inc Bank Loan 13...	..	02/01/2019.	Redemption 100.0000...............	....	133,326	133,326	126,660	127,511	0	68	0	68	0	127,579	0	5,747	5,747	1,422	02/22/2023.	3Z.............
000000 00 0	TELESAT LLC SYNDICATED BANK LOAN 2.752	A	03/29/2019.	Redemption 100.0000...............	....	1,813	1,813	1,828	1,827	0	................(1)	0	..................(1)	0	1,826	0	............(13)	..............(13)	24	11/17/2023.	3FE...........
8299999.	Total - Bonds - Bank Loans					1,945,708	1,945,708	1,925,440	1,928,932	0	647	0	647	0	1,929,579	0	16,129	16,129	19,259	XXX	XXX
8399997.	Total - Bonds - Part 4					260,031,705	260,347,389	259,302,669	256,320,863	0	......(224,203)	0	.........(224,203)	0	258,675,754	0	263,109	263,109	..6,788,954	XXX	XXX
8399999.	Total - Bonds					260,031,705	260,347,389	259,302,669	256,320,863	0	......(224,203)	0	.........(224,203)	0	258,675,754	0	263,109	263,109	..6,788,954	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					260,031,705	XXX	259,302,669	256,320,863	0	......(224,203)	0	.........(224,203)	0	258,675,754	0	263,109	263,109	..6,788,954	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																							
Barclays Low vol index 9LBCS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	02/07/2020	5,075	956,688	188.51	0	23,160	0	28,138		28,138	4,978	0	0	0	0		0001
Barclays Low vol index 9LBCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	09/06/2019	1,800	355,158	197.31	6,536	0	0	1,600		1,600	567	0	0	0	0		0001
Barclays Low vol index 9LBCS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	02/07/2020	25,400	4,835,652	190.38	0	95,762	0	115,334		115,334	19,573	0	0	0	0		0001
Barclays Low vol index 9LBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	4,431	862,184	194.58	19,870	0	0	8,095		8,095	3,109	0	0	0	0		0001
Barclays Low vol index 9LBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	10/07/2019	2,470	485,380	196.51	8,533	0	0	3,192		3,192	1,196	0	0	0	0		0001
Barclays Low vol index 9LBCS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	13,240	2,502,095	188.98	0	57,443	0	69,924		69,924	12,481	0	0	0	0		0001
Barclays Low vol index 9LBCS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	11/07/2019	6,024	1,163,054	193.07	21,804	0	0	15,741		15,741	6,019	0	0	0	0		0001
Barclays Low vol index 9LBCS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2019	12/06/2019	15,203	2,896,628	190.53	63,540	1,746	0	60,527		60,527	22,329	0	0	0	0		0001
Barclays Low vol index 9LBCS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	11/07/2019	8,115	1,551,345	191.17	35,586	0	0	27,759		27,759	10,560	0	0	0	0		0001
Barclays Low vol index 9LBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	11/07/2019	2,961	564,663	190.7	14,284	0	0	10,798		10,798	4,097	0	0	0	0		0001
Barclays Low vol index 9LBCS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2019	12/06/2019	24,977	4,776,851	191.25	85,814	5,149	0	82,949		82,949	30,641	0	0	0	0		0001
Barclays Low vol index 9LBCS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	7,312	1,389,719	190.06	33,465	0	0	30,853		30,853	11,383	0	0	0	0		0001
Barclays Low vol index 9LBCS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	7,448	1,433,144	192.42	23,672	1,903	0	23,229		23,229	8,551	0	0	0	0		0001
Barclays Low vol index 9LBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	09/06/2019	1,284	253,962	197.79	4,672	0	0	1,026		1,026	357	0	0	0	0		0001
Barclays Low vol index 9LBCS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	3,330	627,805	188.53	0	12,073	0	17,667		17,667	5,593	0	0	0	0		0001
Barclays Low vol index 9LBCS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	11/07/2019	14,625	2,816,775	192.6	55,300	0	0	40,962		40,962	15,655	0	0	0	0		0001
Barclays Low vol index 9LBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/07/2018	09/06/2019	309	60,520	195.85	1,476	0	0	373		373	139	0	0	0	0		0001
Barclays Low vol index 9LBCS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2019	01/07/2020	26,044	4,861,633	186.67	0	111,449	0	167,494		167,494	56,045	0	0	0	0		0001
Barclays Low vol index 9LBCS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	35,359	6,649,614	188.06	0	131,830	0	197,110		197,110	65,280	0	0	0	0		0001
Barclays Low vol index 9LBCS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	02/07/2020	8,177	1,560,580	190.85	0	29,363	0	35,243		35,243	5,880	0	0	0	0		0001
Barclays Low vol index 9LBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	2,123	412,074	194.1	9,907	0	0	4,210		4,210	1,624	0	0	0	0		0001

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Barclays Low vol index 9LBCS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	3,809	709,274	186.21	0	17,371	0	25,645		25,645	8,274	0	0	0	0		0001
Barclays Low vol index 9LBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2018	10/07/2019	8,673	1,700,168	196.03	33,197	0	0	12,254		12,254	4,626	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	2,780	2,830,012	1018	0	500,400	0	265,602		265,602	(234,798)	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	2,664	2,849,628	1070	0	266,400	0	192,000		192,000	(74,400)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/07/2018	09/06/2019	1,254	244,831	195.24	5,579	0	0	3,224		3,224	2,631	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/07/2018	12/06/2019	25,882	4,831,652	186.68	123,958	5,066	0	223,091		223,091	150,081	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/05/2018	10/07/2019	11,492	2,201,637	191.58	57,769	0	0	54,747		54,747	41,548	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	15,017	2,825,449	188.15	73,731	0	0	109,746		109,746	79,171	0	0	0	0		0001
Merrill Lynch GPA index 9RMLS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	2,481	3,780,126	1524	0	372,150	0	298,988		298,988	(73,162)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	23,065	4,342,448	188.27	0	115,163	0	181,810		181,810	66,647	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/07/2019	01/07/2020	23,197	4,269,872	184.07	0	114,190	0	252,908		252,908	138,717	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/12/2018	10/14/2019	6,905	10,679,825	1547	690,500	0	0	541,958		541,958	359,486	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/05/2018	10/07/2019	3,057	4,989,360	1632	305,700	0	0	111,222		111,222	78,175	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	8,187	11,550,301	1411	818,700	0	0	1,503,742		1,503,742	826,750	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2019	01/14/2020	6,121	8,770,230	1433	0	612,100	0	1,056,762		1,056,762	444,662	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	2,666	4,200,416	1576	0	346,580	0	239,337		239,337	(107,243)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/20/2018	04/18/2019	1,956	3,059,419	1564	166,260	0	0	25,415		25,415	12,412	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	2,746	4,659,440	1697	274,600	0	0	17,485		17,485	9,289	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2019	01/07/2020	2,434	3,420,671	1405	0	243,400	0	467,188		467,188	223,788	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/21/2018	05/21/2019	2,058	3,369,852	1637	205,800	0	0	13,461		13,461	6,228	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	1,409	2,219,950	1576	0	169,080	0	124,689		124,689	(44,391)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/28/2019	03/27/2020	4,957	7,609,491	1535	0	743,550	0	581,371		581,371	(162,179)	0	0	0	0		0001

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Russell 2000 OTC Call Option 9RBCS0BC.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/14/2018	09/13/2019	6,389	11,000,069	1722..............	638,900	0	0	63,766	...	63,766	41,385	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RMLS0CS.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	03/21/2019	03/20/2020	1,952	3,049,824	1562..............	0	244,000	0	196,343	...	196,343	........(47,657)	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RRBS0BW.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11......	02/07/2019	02/07/2020	1,528	2,300,603	1506..............	0	152,800	0	193,699	...	193,699	40,899	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RDBS0BY.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	01/28/2019	01/28/2020	2,762	4,069,917	1474..............	0	331,440	0	403,974	...	403,974	72,534	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RCSS0AS.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/28/2018	09/27/2019	3,843	6,519,919	1697..............	384,300	0	0	58,998	...	58,998	39,418	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RDBS0BK.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	05/07/2018	05/07/2019	2,844	4,490,534	1579..............	284,400	0	0	46,905	...	46,905	27,812	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RRBS0BS.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11......	11/14/2018	11/14/2019	7,035	10,570,158	1503..............	703,500	0	0	791,840	...	791,840	494,000	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RDBS0BQ.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	08/21/2018	08/21/2019	2,200	3,779,710	1718..............	220,000	0	0	17,490	...	17,490	10,617	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RCSS0AU.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/28/2018	12/27/2019	3,177	4,250,572	1338..............	317,700	0	0	773,678	...	773,678	384,498	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RMLS0CK.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	02/14/2019	02/14/2020	7,288	11,260,762	1545..............	0	728,800	0	756,611	...	756,611	27,811	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RRBS0BK.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11......	07/27/2018	07/26/2019	3,301	5,490,685	1663..............	330,100	0	0	43,720	...	43,720	28,372	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RRBS0BI.........	Fixed Annuity Hedge..	N/A.........	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11......	07/06/2018	07/05/2019	2,178	3,689,641	1694..............	217,800	0	0	10,951	...	10,951	5,186	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RRBS0BM.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11......	08/28/2018	08/28/2019	3,333	5,760,824	1728..............	283,305	0	0	25,398	...	25,398	15,697	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RBCS0BA.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/14/2018	08/14/2019	6,605	11,179,491	1693..............	660,500	0	0	66,663	...	66,663	40,506	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RBCS0BM.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	12/07/2018	12/06/2019	2,672	3,869,296	1448..............	267,200	0	0	413,207	...	413,207	238,895	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RMLS0CE.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	06/14/2018	06/14/2019	7,046	11,870,608	1685..............	634,140	0	0	27,687	...	27,687	9,832	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RBCS0AY.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/28/2018	06/28/2019	3,641	5,989,518	1645..............	364,100	0	0	45,328	...	45,328	29,533	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RDBS0BS.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	10/26/2018	10/28/2019	2,204	3,270,339	1484..............	220,400	0	0	268,309	...	268,309	166,574	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RBCS0BI.........	Fixed Annuity Hedge..	N/A.........	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/19/2018	10/21/2019	2,536	3,910,613	1542..............	380,400	0	0	209,599	...	209,599	137,724	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RBCS0AW.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/21/2018	06/21/2019	2,463	4,159,884	1689..............	221,670	0	0	10,317	...	10,317	4,084	0	0	0	0	....	0001............
Russell 2000 OTC Call Option 9RMLS0CG.......	Fixed Annuity Hedge..	N/A.........	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	11/28/2018	11/27/2019	3,914	5,989,907	1530..............	508,820	0	0	381,078	...	381,078	241,508	0	0	0	0	....	0001............

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Russell 2000 OTC Call Option 9RBCS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/13/2020	6,543	10,139,295	1550	0	981,450	0	696,057		696,057	(285,393)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	1,403	2,079,948	1483	0	168,360	0	194,866		194,866	26,506	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/21/2018	12/20/2019	2,539	3,280,617	1292	253,900	0	0	713,256		713,256	334,542	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/13/2018	07/12/2019	6,953	11,730,267	1687	695,300	0	0	47,026		47,026	25,466	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/27/2018	04/26/2019	3,277	5,099,798	1556	294,930	0	0	66,195		66,195	39,604	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/13/2018	04/12/2019	8,145	12,620,759	1550	692,325	0	0	122,556		122,556	62,137	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/07/2018	06/07/2019	2,231	3,720,817	1668	223,100	0	0	11,221		11,221	4,719	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/14/2018	05/14/2019	7,673	12,279,409	1600	690,570	0	0	96,286		96,286	55,490	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/07/2018	08/07/2019	3,287	5,549,442	1688	295,830	0	0	32,691		32,691	19,801	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/25/2018	05/28/2019	3,891	6,330,385	1627	369,645	0	0	38,972		38,972	22,506	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	2,529	4,330,457	1712	252,900	0	0	30,349		30,349	20,028	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	2,049	3,049,486	1488	266,370	0	0	253,047		253,047	154,950	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/07/2018	09/06/2019	2,487	4,260,679	1713	211,395	0	0	25,510		25,510	16,302	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/06/2018	04/05/2019	3,159	4,780,515	1513	268,515	0	0	100,265		100,265	65,410	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/07/2018	11/07/2019	3,097	4,899,950	1582	278,730	0	0	200,360		200,360	134,780	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	15,647	43,840,234	2802	1,341,574	0	0	41,700		41,700	14,350	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	20,189	53,918,964	2671	0	3,774,334	0	5,369,794		5,369,794	1,595,460	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/28/2018	08/28/2019	2,865	8,301,395	2898	249,885	0	0	774		774	(1,347)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	48,713	139,069,769	2855	0	8,511,135	0	7,765,293		7,765,293	(745,842)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/28/2018	11/27/2019	3,448	9,460,553	2744	395,428	0	0	254,503		254,503	192,595	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	28,754	80,548,868	2801	3,450,480	0	0	3,012,632		3,012,632	2,059,775	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2019	03/13/2020	637	1,789,002	2808	0	37,232	0	34,281		34,281	(2,951)	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLM0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	553	1,549,412	2802	31,930	0	0	0	...	0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AL	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	03/28/2019	03/27/2020	575	1,618,878	2815	0	36,450	0	33,371	...	33,371	(3,079)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	26,516	64,079,096	2417	5,350,600	0	0	12,322,114	...	12,322,114	5,904,671	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	55,235	133,482,006	2417	11,145,318	0	0	25,667,972	...	25,667,972	12,299,911	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	5,706	15,120,501	2650	1,170,301	0	0	1,513,303	...	1,513,303	873,435	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/27/2018	07/26/2019	18,039	50,848,694	2819	2,254,875	0	0	1,797,974	...	1,797,974	1,207,517	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	16,347	44,950,327	2750	1,474,336	0	0	396,260	...	396,260	323,732	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	57,179	158,258,893	2768	11,426,080	0	0	9,665,753	...	9,665,753	6,086,304	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/07/2018	06/07/2019	3,736	10,350,102	2770	448,320	0	0	403,961	...	403,961	286,416	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AR	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	01/07/2019	01/07/2020	1,479	3,770,992	2550	0	171,579	0	404,775	...	404,775	233,196	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	235	670,897	2855	0	41,059	0	37,461	...	37,461	(3,598)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	13,682	39,060,468	2855	0	1,288,981	0	1,044,200	...	1,044,200	(244,781)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	509	1,359,391	2671	0	65,249	0	135,382	...	135,382	70,133	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	4,842	928,502	191.76	0	17,428	0	19,861	...	19,861	2,432	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/14/2018	05/14/2019	28,515	77,849,657	2730	3,421,800	0	0	3,612,624	...	3,612,624	2,621,173	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/28/2018	09/27/2019	563	1,640,571	2914	41,328	0	0	0	...	0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0II	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	30,239	83,149,993	2750	5,254,933	0	0	3,972,605	...	3,972,605	2,780,352	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	1,593	4,420,384	2775	0	276,274	0	320,901	...	320,901	44,627	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	26,249	71,738,779	2733	4,332,922	0	0	3,364,001	...	3,364,001	2,420,219	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	2,411	6,439,082	2671	0	450,736	0	641,269	...	641,269	190,532	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	1,559	4,528,864	2905	138,127	0	0	605	...	605	(854)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/21/2018	08/21/2019	16,469	47,150,088	2863	1,414,522	0	0	10,931	...	10,931	(11,108)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMLS0KI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	2,318	6,190,706	2671	0	433,350	0	616,533		616,533	183,183	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/25/2018	05/28/2019	2,378	6,471,323	2721	200,870	0	0	105,346		105,346	88,346	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	45,924	131,478,575	2863	7,823,153	0	0	3,924,614		3,924,614	2,562,014	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	3,282	9,369,716	2855	0	573,431	0	523,181		523,181	(50,250)	0	0	0	0		0001
S&P 500 OTC Call Option 9GMLS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	25,344	4,796,352	189.25	0	127,227	0	188,183		188,183	60,956	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/14/2018	05/14/2019	755	2,061,248	2730	62,868	0	0	23,696		23,696	20,308	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	1,591	4,661,105	2930	282,005	0	0	102,082		102,082	64,194	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	38,709	103,380,513	2671	0	7,236,648	0	10,295,674		10,295,674	3,059,026	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/28/2018	06/28/2019	3,129	8,499,334	2716	299,164	0	0	180,430		180,430	146,990	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/06/2018	04/05/2019	1,590	4,141,107	2604	177,730	0	0	220,989		220,989	88,203	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	22,991	55,560,510	2417	4,639,124	0	0	10,684,029		10,684,029	5,119,711	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	534	1,379,114	2583	0	26,910	0	47,054		47,054	20,144	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	5,738	16,810,446	2930	1,017,061	0	0	368,162		368,162	231,518	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	1,917	5,290,575	2760	170,364	0	0	40,250		40,250	31,856	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	20,658	60,011,077	2905	2,788,830	0	0	1,511,884		1,511,884	964,632	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2019	02/28/2020	11,966	33,319,207	2784	0	2,393,200	0	2,359,219		2,359,219	(33,981)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	49,194	140,840,454	2863	8,380,198	0	0	4,204,064		4,204,064	2,744,441	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	27,472	75,430,695	2746	0	3,296,640	0	6,019,691		6,019,691	2,723,051	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2018	06/07/2019	10,233	28,349,196	2770	1,227,960	0	0	1,106,458		1,106,458	784,500	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AK	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/28/2018	12/27/2019	817	2,030,850	2486	25,375	0	0	58,410		58,410	25,587	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	1,155	3,171,318	2746	0	113,282	0	151,891		151,891	38,609	0	0	0	0		0001

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S&P 500 OTC Call Option 9LBCS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	30,921	5,914,878	191.29	0	117,130	0	133,545		133,545	16,414	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	6,571	15,879,610	2417	1,325,896	0	0	3,053,576		3,053,576	1,463,253	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOES	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	1,978	4,780,074	2417	399,121	0	0	919,186		919,186	440,467	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	20,040	58,710,587	2930	3,552,090	0	0	1,285,808		1,285,808	808,579	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	28,208	75,319,309	2670	5,061,361	0	0	4,739,056		4,739,056	3,493,072	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	993	2,788,821	2808	0	92,865	0	100,924		100,924	8,059	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	2,816	7,841,124	2784	0	260,339	0	310,830		310,830	50,491	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	16,561	46,401,107	2802	2,825,803	0	0	1,783,395		1,783,395	1,211,262	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AG	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/14/2018	08/14/2019	521	1,479,619	2840	34,928	0	0	32		32	14	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/13/2018	04/12/2019	28,479	75,648,768	2656	3,132,701	0	0	5,114,622		5,114,622	3,804,116	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	19,675	56,328,738	2863	3,351,636	0	0	1,681,404		1,681,404	1,097,632	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	14,299	39,079,310	2733	1,193,538	0	0	443,436		443,436	378,467	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	3,211	8,829,479	2750	558,008	0	0	421,840		421,840	295,238	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	64,102	154,910,175	2417	12,934,703	0	0	29,788,510		29,788,510	14,274,444	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	12,960	35,870,429	2768	2,589,797	0	0	2,190,807		2,190,807	1,379,501	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	551	1,520,661	2760	31,021	0	0	0		0	(49)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	38,967	109,178,910	2802	6,648,939	0	0	4,196,218		4,196,218	2,850,024	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AN	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/14/2018	08/14/2019	1,683	4,779,653	2840	147,702	0	0	2,022		2,022	(888)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/07/2018	11/07/2019	2,129	5,990,772	2814	128,785	0	0	7,740		7,740	5,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	1,762	4,669,177	2650	361,386	0	0	467,305		467,305	269,715	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	13,723	38,079,678	2775	0	1,279,533	0	1,565,697		1,565,697	286,164	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	988	2,820,621	2855	0	172,623	0	157,496		157,496	(15,127)	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 9SMLM0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/07/2018	12/06/2019	2,784	7,330,495	2633	134,139	0	0	153,520		153,520	98,471	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	38,456	106,710,785	2775	0	6,669,424	0	7,746,740		7,746,740	1,077,316	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2019	01/28/2020	3,026	8,000,290	2644	0	323,207	0	622,694		622,694	299,487	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	2,849	7,709,536	2706	0	512,820	0	698,003		698,003	185,183	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2018	12/20/2019	2,115	5,111,151	2417	426,786	0	0	982,851		982,851	470,976	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	397	1,098,809	2768	20,481	0	0	505		505	439	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/20/2018	04/18/2019	16,396	43,779,615	2670	1,562,047	0	0	1,312,048		1,312,048	882,329	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	18,596	54,480,143	2930	3,296,141	0	0	1,193,158		1,193,158	750,316	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	11,576	2,197,935	189.87	0	50,395	0	58,076		58,076	7,682	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	1,677	4,801,184	2863	285,677	0	0	143,315		143,315	93,557	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	39,212	108,530,189	2768	7,835,734	0	0	6,628,544		6,628,544	4,173,843	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AO	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/07/2018	09/06/2019	1,421	4,080,657	2872	135,456	0	0	1,044		1,044	(1,064)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	26,567	73,720,237	2775	0	4,607,515	0	5,351,769		5,351,769	744,254	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	15,050	43,218,784	2872	2,031,750	0	0	1,314,883		1,314,883	850,581	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	27,631	80,949,712	2930	4,897,595	0	0	1,772,862		1,772,862	1,114,862	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	53,953	154,029,341	2855	0	9,426,668	0	8,600,597		8,600,597	(826,071)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/05/2018	10/07/2019	1,722	4,968,952	2886	172,424	0	0	2,059		2,059	(1,077)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	63,618	169,868,967	2670	11,414,978	0	0	10,688,077		10,688,077	7,877,986	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	1,796	4,759,274	2650	368,360	0	0	476,322		476,322	274,919	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	39,930	110,800,958	2775	0	6,925,060	0	8,043,669		8,043,669	1,118,609	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	20,110	54,960,831	2733	3,319,558	0	0	2,577,244		2,577,244	1,854,189	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSM0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	756	2,170,990	2872	47,957	0	0	2		2	(33)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/05/2018	10/07/2019	1,213	3,500,196	2886	88,900	0	0	72		72	(15)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	49,703	135,838,796	2733	8,204,474	0	0	6,369,803		6,369,803	4,582,732	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/28/2018	11/27/2019	13,638	37,419,672	2744	3,136,740	0	0	2,689,614		2,689,614	1,632,984	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/25/2018	05/28/2019	16,036	43,639,248	2721	2,405,400	0	0	2,270,625		2,270,625	1,611,043	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	26,509	72,449,362	2733	4,375,841	0	0	3,397,322		3,397,322	2,444,191	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	1,593	4,420,384	2775	0	276,274	0	320,901		320,901	44,627	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/07/2018	08/07/2019	1,704	4,870,799	2858	138,825	0	0	748		748	(997)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	02/21/2019	02/21/2020	562	1,621,865	2886	0	62,119	0	113,212		113,212	51,093	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	24,608	68,109,530	2768	4,917,417	0	0	4,159,829		4,159,829	2,619,349	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	5,955	17,000,810	2855	0	1,040,458	0	949,281		949,281	(91,176)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	25,493	70,740,016	2775	0	4,421,251	0	5,135,418		5,135,418	714,167	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/06/2018	04/05/2019	610	1,588,727	2604	27,984	0	0	0		0	(37)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/28/2018	06/28/2019	17,524	47,600,616	2716	2,278,120	0	0	2,822,362		2,822,362	1,929,232	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2018	06/14/2019	485	1,349,508	2782	37,395	0	0	1,220		1,220	997	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2019	01/28/2020	235	621,305	2644	0	11,842	0	18,243		18,243	6,401	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	599	1,710,073	2855	0	66,351	0	95,486		95,486	29,135	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	17,140	45,419,800	2650	3,515,414	0	0	4,545,743		4,545,743	2,623,673	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/19/2018	10/21/2019	1,684	4,660,942	2768	336,514	0	0	284,670		284,670	179,251	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	1,034	2,670,419	2583	0	206,800	0	343,278		343,278	136,478	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	27,620	77,570,218	2808	0	6,905,000	0	5,131,207		5,131,207	(1,773,793)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/07/2018	11/07/2019	5,562	15,650,856	2814	723,060	0	0	799,404		799,404	498,852	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0IG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	28,356	78,900,286	2782	3,402,720	0	0	2,924,493		2,924,493	2,052,870	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/26/2018	10/28/2019	15,820	42,060,476	2659	2,847,600	0	0	3,981,985		3,981,985	2,349,825	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	6,913	19,369,051	2802	1,179,565	0	0	744,436		744,436	505,612	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	9,095	25,100,563	2760	1,182,350	0	0	1,190,434		1,190,434	825,028	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/07/2019	02/07/2020	2,517	6,811,128	2706	0	130,071	0	195,551		195,551	65,480	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AF	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/07/2018	08/07/2019	616	1,760,805	2858	38,896	0	0	0		0	(14)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/07/2019	02/07/2020	1,423	3,850,709	2706	0	142,471	0	226,693		226,693	84,222	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	42,919	122,528,595	2855	0	7,498,808	0	6,841,677		6,841,677	(657,131)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/27/2018	07/26/2019	3,455	9,739,023	2819	296,096	0	0	4,706		4,706	(275)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	3,930	9,768,958	2486	496,280	0	0	1,269,848		1,269,848	773,217	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/26/2018	10/28/2019	493	1,310,734	2659	21,222	0	0	3,461		3,461	2,210	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	15,603	41,671,088	2671	0	1,620,996	0	2,742,049		2,742,049	1,121,054	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	18,449	50,730,322	2750	3,206,067	0	0	2,423,711		2,423,711	1,696,310	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	21,194	58,660,329	2768	4,235,197	0	0	3,582,714		3,582,714	2,255,954	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	1,713	4,890,409	2855	0	299,295	0	273,068		273,068	(26,227)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	77	210,442	2733	12,710	0	0	9,868		9,868	7,100	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	2,085	5,770,821	2768	416,646	0	0	352,456		352,456	221,933	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	415	1,139,478	2746	0	24,966	0	31,588		31,588	6,622	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	1,496	3,889,525	2600	185,534	0	0	303,825		303,825	208,550	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/07/2018	08/07/2019	17,964	51,349,196	2858	2,425,140	0	0	1,471,747		1,471,747	968,670	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	47,241	138,400,540	2930	8,373,467	0	0	3,031,080		3,031,080	1,906,091	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 9SCSM0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/07/2019	03/06/2020	3,718	10,220,522	2749	0	216,664	0	240,833		240,833	24,169	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	29,868	79,768,766	2671	0	5,583,823	0	7,944,178		7,944,178	2,360,355	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/20/2018	04/18/2019	57,053	152,339,497	2670	10,237,020	0	0	9,585,131		9,585,131	7,065,025	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	16,015	39,809,126	2486	3,203,000	0	0	6,517,631		6,517,631	3,294,755	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AH	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/21/2018	08/21/2019	664	1,901,005	2863	36,670	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	6,119	16,979,491	2775	0	1,061,218	0	1,232,637		1,232,637	171,419	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	10,982	30,188,749	2749	0	2,525,860	0	2,449,446		2,449,446	(76,414)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	53,943	151,139,116	2802	9,204,294	0	0	5,808,930		5,808,930	3,945,359	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	6,214	17,790,433	2863	1,058,555	0	0	531,042		531,042	346,667	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	57,549	152,500,822	2650	11,803,300	0	0	15,262,717		15,262,717	8,809,205	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	5,658	15,660,099	2768	1,130,638	0	0	956,450		956,450	602,255	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	1,739	4,838,750	2782	149,519	0	0	2,540		2,540	(180)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	26,585	73,770,185	2775	0	4,610,637	0	5,355,395		5,355,395	744,758	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	18,067	43,661,074	2417	2,318,357	0	0	6,868,263		6,868,263	3,856,253	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	51,466	141,519,148	2750	8,943,761	0	0	6,761,272		6,761,272	4,732,088	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	3,147	8,860,190	2815	0	311,868	0	327,867		327,867	15,999	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	30,972	88,421,343	2855	0	5,411,428	0	4,937,217		4,937,217	(474,211)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	19,850	56,829,756	2863	3,381,448	0	0	1,696,359		1,696,359	1,107,395	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	65,362	179,729,813	2750	11,358,608	0	0	8,586,838		8,586,838	6,009,768	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/12/2018	10/14/2019	26,985	74,671,003	2767	3,642,975	0	0	4,512,478		4,512,478	2,857,117	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2018	12/13/2019	29,351	76,311,132	2600	4,402,650	0	0	9,104,430		9,104,430	5,021,115	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	29,103	80,550,701	2768	5,815,652	0	0	4,919,681		4,919,681	3,097,811	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLA0BO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2018	05/07/2019	1,265	3,380,877	2673	113,255	0	0	108,969		108,969	77,294	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	2,889	8,271,091	2863	492,141	0	0	246,891		246,891	161,172	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	2,216	6,208,855	2802	378,116	0	0	238,633		238,633	162,076	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	964	2,649,969	2749	0	95,137	0	135,078		135,078	39,941	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	16,685	48,619,756	2914	2,169,050	0	0	1,233,416		1,233,416	781,484	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	2,743	7,570,186	2760	356,590	0	0	359,028		359,028	248,824	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	8,629	24,899,584	2886	1,164,915	0	0	791,278		791,278	503,028	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	04/06/2018	04/05/2019	2,956	7,698,813	2604	325,160	0	0	680,483		680,483	496,723	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	22	60,891	2768	4,396	0	0	3,719		3,719	2,342	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	4	11,100	2775	0	694	0	806		806	112	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	17,774	49,799,726	2802	3,032,778	0	0	1,914,019		1,914,019	1,299,980	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	30,017	87,939,904	2930	5,320,513	0	0	1,925,953		1,925,953	1,211,133	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2018	11/14/2019	27,473	74,220,507	2702	3,571,490	0	0	6,153,697		6,153,697	3,682,231	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/27/2018	04/26/2019	3,019	8,060,458	2670	279,710	0	0	252,999		252,999	173,008	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	940	2,739,141	2914	122,200	0	0	69,488		69,488	44,027	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AE	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	04/13/2018	04/12/2019	614	1,630,968	2656	32,111	0	0	0		0	(471)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AP	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/14/2018	11/14/2019	1,236	3,339,153	2702	144,288	0	0	121,575		121,575	92,035	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	37,409	99,131,231	2650	7,672,586	0	0	9,921,336		9,921,336	5,726,312	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	51,863	145,311,309	2802	8,849,384	0	0	5,584,942		5,584,942	3,793,229	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	22,030	64,540,630	2930	3,904,818	0	0	1,413,490		1,413,490	888,872	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	10,462	28,310,695	2706	0	1,883,160	0	2,563,184		2,563,184	680,024	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLA0BR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	06/07/2018	06/07/2019	1,476	4,089,066	2770	123,895	0	0	6,623		6,623	3,984	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	21,209	60,549,150	2855	0	3,705,636	0	3,380,907		3,380,907	(324,730)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AI	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/28/2018	08/28/2019	456	1,321,269	2898	28,644	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/07/2018	12/06/2019	1,443	3,799,534	2633	180,635	0	0	243,514		243,514	173,692	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	11,729	31,009,717	2644	0	2,697,670	0	3,379,546		3,379,546	681,876	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/21/2018	09/20/2019	614	1,798,817	2930	43,740	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	13,941	38,100,892	2733	2,301,241	0	0	1,786,641		1,786,641	1,285,393	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2018	05/07/2019	9,653	25,798,897	2673	1,158,360	0	0	1,677,620		1,677,620	1,197,274	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/28/2018	08/28/2019	15,979	46,299,472	2898	2,077,270	0	0	1,130,504		1,130,504	726,806	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	894	2,308,853	2583	0	96,507	0	222,038		222,038	125,531	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	9,346	26,298,616	2814	1,214,980	0	0	1,343,263		1,343,263	838,237	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	536	1,510,888	2819	35,183	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	26,117	69,750,933	2671	0	4,882,573	0	6,946,501		6,946,501	2,063,928	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	17,016	45,091,209	2650	2,029,158	0	0	2,481,069		2,481,069	1,818,726	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2019	01/07/2020	2,518	6,420,119	2550	0	127,758	0	261,944		261,944	134,186	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	30,951	84,589,393	2733	5,109,082	0	0	3,966,597		3,966,597	2,853,754	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	19,444	53,140,646	2733	3,209,621	0	0	2,491,891		2,491,891	1,792,782	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	29,171	77,890,654	2670	5,234,153	0	0	4,900,844		4,900,844	3,612,323	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	30,092	80,349,853	2670	5,399,408	0	0	5,055,576		5,055,576	3,726,373	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/18/2019	01/21/2020	315	841,274	2671	0	17,808	0	27,549		27,549	9,741	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	53,827	130,079,405	2417	10,861,414	0	0	25,013,668		25,013,668	11,986,374	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	5,127	13,689,808	2670	919,938	0	0	861,356		861,356	634,890	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 9SMLM0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	468	1,359,531	2905	28,288	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	14,383	39,808,980	2768	2,874,155	0	0	2,431,356		2,431,356	1,530,969	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	5,172	979,577	189.4	0	23,587	0	27,232		27,232	3,645	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	19,244	54,180,327	2815	0	4,426,120	0	3,569,524		3,569,524	(856,596)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/27/2018	04/26/2019	16,753	44,729,002	2670	2,512,950	0	0	2,871,921		2,871,921	2,087,808	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	1,731	4,849,068	2801	148,381	0	0	3,390		3,390	442	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/12/2018	10/14/2019	1,380	3,818,639	2767	161,529	0	0	46,464		46,464	33,761	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	15,138	44,349,344	2930	1,357,122	0	0	5,332		5,332	(9,354)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	2,036	5,729,080	2814	216,569	0	0	40,435		40,435	26,732	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2018	10/28/2019	3,912	10,400,795	2659	480,511	0	0	491,416		491,416	361,953	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	3,298	9,240,435	2802	562,738	0	0	355,150		355,150	241,214	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	27,314	78,198,889	2863	4,652,940	0	0	2,334,224		2,334,224	1,523,797	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	3,022	8,778,850	2905	407,970	0	0	221,169		221,169	141,113	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/05/2018	10/07/2019	3,975	11,470,141	2886	536,625	0	0	364,507		364,507	231,723	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	3,034	8,841,015	2914	278,218	0	0	1,253		1,253	(1,734)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/19/2018	10/21/2019	17,379	48,101,249	2768	1,967,303	0	0	625,393		625,393	458,488	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	27,169	77,158,873	2840	3,396,125	0	0	2,584,000		2,584,000	1,701,324	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	21,493	59,640,496	2775	0	3,727,531	0	4,329,641		4,329,641	602,110	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/20/2018	04/18/2019	1,719	4,589,971	2670	308,440	0	0	288,799		288,799	212,869	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/06/2018	04/05/2019	9,810	25,549,851	2604	1,079,100	0	0	2,258,301		2,258,301	1,648,463	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/13/2018	04/12/2019	1,107	2,940,524	2656	114,685	0	0	100,874		100,874	60,037	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 9SBCS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	3,311	9,700,137	2930	586,875	0	0	212,441		212,441	133,593	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	55,530	147,150,613	2650	11,389,203	0	0	14,727,253		14,727,253	8,500,151	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	26,566	73,050,124	2750	4,616,639	0	0	3,490,070		3,490,070	2,442,635	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2020	11,754	29,969,056	2550	0	2,115,720	0	4,192,269		4,192,269	2,076,549	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/14/2020	23,445	60,549,291	2583	0	4,689,000	0	7,783,511		7,783,511	3,094,511	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2018	06/21/2019	538	1,479,371	2750	35,964	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2018	06/21/2019	1,618	4,449,112	2750	281,176	0	0	212,562		212,562	148,768	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	426	1,029,480	2417	17,922	0	0	39,921		39,921	14,934	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	368	1,050,596	2855	0	21,000	0	16,029		16,029	(4,971)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	6,508	17,380,981	2671	0	1,216,671	0	1,730,973		1,730,973	514,302	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/07/2018	12/06/2019	15,093	39,741,076	2633	2,263,950	0	0	4,260,601		4,260,601	2,410,054	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	58,374	155,900,026	2671	0	10,913,019	0	15,526,096		15,526,096	4,613,077	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	27,169	72,560,520	2671	0	5,079,245	0	7,226,308		7,226,308	2,147,063	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2018	05/21/2019	1,782	4,870,224	2733	294,148	0	0	228,376		228,376	164,304	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	22,993	60,929,840	2650	4,715,864	0	0	6,098,032		6,098,032	3,519,611	0	0	0	0		0001
0019999999. Total-Purchased Options-Hedging Effective-Call Options and Warrants										433,572,591	154,037,938	0	618,233,279	XX	618,233,279	293,271,630	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective										433,572,591	154,037,938	0	618,233,279	XX	618,233,279	293,271,630	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										433,572,591	154,037,938	0	618,233,279	XX	618,233,279	293,271,630	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										433,572,591	154,037,938	0	618,233,279	XX	618,233,279	293,271,630	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Call Options and Warrants																						
MSCI Emerging Markets 9MBCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	2,664	3,114,935	1169	0	(142,444)	0	(84,036)		(84,036)	58,408	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	2,780	3,111,876	1119	0	(372,492)	0	(117,094)		(117,094)	255,398	0	0	0	0		0001
Merrill Lynch GPA index 9RMLS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	2,481	3,897,304	1571	0	(301,838)	0	(232,023)		(232,023)	69,815	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	7,288	11,610,950	1593	0	(527,433)	0	(570,228)		(570,228)	(42,795)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RRBS0BL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	3,301	5,658,145	1714	229,618	0	0	(18,645)		(18,645)	(9,995)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	1,409	2,286,990	1623	0	(130,896)	0	(92,088)		(92,088)	38,808	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/25/2018	05/28/2019	3,891	6,538,008	1680	252,643	0	0	(10,201)		(10,201)	(1,207)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	7,046	12,230,306	1736	428,045	0	0	(10,404)		(10,404)	(562)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/26/2018	10/28/2019	2,204	3,372,054	1530	160,886	0	0	(201,526)		(201,526)	(130,427)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/07/2018	05/07/2019	2,844	4,655,344	1637	193,242	0	0	(11,062)		(11,062)	(2,507)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/14/2018	05/14/2019	7,673	12,655,156	1649	474,933	0	0	(28,420)		(28,420)	(6,624)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2019	01/07/2020	2,434	3,527,742	1449	0	(181,479)	0	(388,000)		(388,000)	(206,521)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/21/2018	05/21/2019	2,058	3,501,605	1701	132,337	0	0	(2,188)		(2,188)	1,271	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/06/2018	04/05/2019	3,159	4,937,801	1563	179,589	0	0	(15,833)		(15,833)	1,355	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/28/2019	01/28/2020	2,762	4,183,878	1515	0	(264,490)	0	(328,838)		(328,838)	(64,348)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/20/2018	04/18/2019	1,956	3,165,277	1618	106,915	0	0	(3,957)		(3,957)	1,676	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	2,529	4,477,266	1770	171,921	0	0	(14,728)		(14,728)	(9,358)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	6,605	11,519,318	1744	474,900	0	0	(33,703)		(33,703)	(19,351)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	2,666	4,324,332	1622	0	(273,905)	0	(178,846)		(178,846)	95,059	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	2,049	3,143,105	1534	210,883	0	0	(192,505)		(192,505)	(122,875)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/28/2018	11/27/2019	3,914	6,171,987	1577	402,085	0	0	(279,425)		(279,425)	(184,790)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	2,672	3,991,941	1494	194,468	0	0	(327,466)		(327,466)	(199,498)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2019	01/14/2020	6,121	9,039,493	1477	0	(456,871)	0	(865,958)		(865,958)	(409,087)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/13/2020	6,543	10,447,535	1597	0	(800,981)	0	(533,360)		(533,360)	267,621	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	3,177	4,370,027	1376	248,410	0	0	(677,684)		(677,684)	(353,523)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/27/2018	04/26/2019	3,277	5,247,198	1601	209,761	0	0	(21,425)		(21,425)	(7,615)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2018	06/21/2019	2,463	4,303,403	1747	138,889	0	0	(3,694)		(3,694)	(554)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/21/2018	12/20/2019	2,539	3,378,368	1331	194,849	0	0	(631,255)		(631,255)	(311,819)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	1,403	2,135,268	1522	0	(134,870)	0	(158,901)		(158,901)	(24,031)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/07/2018	08/07/2019	3,287	5,732,035	1744	188,715	0	0	(15,037)		(15,037)	(8,282)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2018	11/14/2019	7,035	10,886,240	1547	518,550	0	0	(595,319)		(595,319)	(386,464)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/07/2018	06/07/2019	2,231	3,850,684	1726	147,938	0	0	(3,086)		(3,086)	231	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/13/2018	07/12/2019	6,953	12,093,909	1739	482,955	0	0	(20,373)		(20,373)	(8,689)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	1,952	3,150,782	1614	0	(185,147)	0	(145,227)		(145,227)	39,920	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	2,746	4,804,814	1750	187,469	0	0	(8,044)		(8,044)	(3,653)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/07/2018	11/07/2019	3,097	5,062,635	1635	184,160	0	0	(127,796)		(127,796)	(88,585)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/06/2018	07/05/2019	2,178	3,817,293	1753	143,269	0	0	(4,340)		(4,340)	(1,467)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	8,187	11,911,839	1455	610,668	0	0	(1,235,704)		(1,235,704)	(716,997)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/28/2019	03/27/2020	4,957	7,822,543	1578	0	(621,013)	0	(463,419)		(463,419)	157,594	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2018	08/28/2019	3,333	5,947,472	1784	176,716	0	0	(12,020)		(12,020)	(6,649)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/05/2018	10/07/2019	3,057	5,164,985	1690	206,409	0	0	(55,937)		(55,937)	(37,879)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/28/2018	09/27/2019	3,843	6,718,140	1748	266,935	0	0	(32,047)		(32,047)	(21,479)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/13/2018	04/12/2019	8,145	12,995,592	1596	479,007	0	0	(22,661)		(22,661)	7,498	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2019	02/07/2020	1,528	2,371,227	1552	0	(111,850)	0	(150,837)		(150,837)	(38,987)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/12/2018	10/14/2019	6,905	10,998,077	1593	498,265	0	0	(376,820)		(376,820)	(259,625)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	2,536	4,038,098	1592	306,501	0	0	(142,649)		(142,649)	(97,805)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/07/2018	09/06/2019	2,487	4,400,000	1769	131,090	0	0	(12,461)		(12,461)	(7,552)	0	0	0	0		0001

Statement as of March 31, 2019 of the **Life Insurance Company of the Southwest**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/28/2018	06/28/2019	3,641	6,179,396	1697	253,268	0	0	(14,952)		(14,952)	(6,225)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/21/2018	08/21/2019	2,200	3,899,896	1773	150,448	0	0	(8,426)		(8,426)	(4,668)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	6,389	11,348,781	1776	437,602	0	0	(31,724)		(31,724)	(19,391)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	21,493	62,169,147	2893	0	(2,299,106)	0	(2,787,166)		(2,787,166)	(488,060)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	38,456	118,449,095	3080	0	(1,432,101)	0	(1,792,873)		(1,792,873)	(360,772)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	51,863	149,729,000	2887	6,219,411	0	0	(3,091,467)		(3,091,467)	(2,024,231)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	18,449	52,703,812	2857	2,051,529	0	0	(1,115,700)		(1,115,700)	(743,582)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	28,208	80,599,283	2857	2,259,461	0	0	(572,917)		(572,917)	(291,906)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	37,409	110,779,272	2961	2,240,051	0	0	(2,568,409)		(2,568,409)	(1,519,293)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/14/2018	05/14/2019	28,515	80,208,418	2813	2,060,204	0	0	(1,794,215)		(1,794,215)	(1,243,536)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	17,774	53,091,471	2987	1,269,952	0	0	(418,319)		(418,319)	(235,896)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	51,466	145,807,295	2833	6,375,093	0	0	(3,758,926)		(3,758,926)	(2,546,844)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	6,508	18,682,841	2871	0	(550,967)	0	(862,346)		(862,346)	(311,379)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	16,561	48,182,905	2909	1,784,117	0	0	(824,257)		(824,257)	(530,127)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	27,620	79,928,413	2894	0	(5,524,276)	0	(3,732,571)		(3,732,571)	1,791,705	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	27,472	77,731,200	2829	0	(1,976,610)	0	(4,511,304)		(4,511,304)	(2,534,694)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	2,085	6,100,919	2926	230,830	0	0	(157,886)		(157,886)	(97,751)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	65,362	187,745,809	2872	6,741,437	0	0	(3,458,722)		(3,458,722)	(2,272,454)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	55,235	139,355,143	2523	7,998,085	0	0	(20,682,545)		(20,682,545)	(10,791,911)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	9,346	27,090,222	2899	749,269	0	0	(884,788)		(884,788)	(546,691)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	29,868	83,374,431	2791	0	(3,589,536)	0	(5,411,055)		(5,411,055)	(1,821,519)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	5,658	16,833,059	2975	499,545	0	0	(306,858)		(306,858)	(183,081)	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 9SBCS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	53,943	157,834,521	2926	5,365,171	0	0	(2,328,470)		(2,328,470)	(1,471,684)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	29,103	83,949,932	2885	3,838,104	0	0	(2,815,726)		(2,815,726)	(1,769,898)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	9,095	25,858,631	2843	728,055	0	0	(683,863)		(683,863)	(461,469)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ET	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	8,629	25,651,515	2973	709,218	0	0	(442,400)		(442,400)	(267,125)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	21,194	61,270,794	2891	2,724,701	0	0	(1,978,784)		(1,978,784)	(1,241,831)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	6,119	18,251,264	2983	0	(410,891)	0	(517,195)		(517,195)	(106,304)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	3,311	10,237,513	3092	284,216	0	0	(45,012)		(45,012)	(14,135)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	19,850	58,943,781	2969	2,130,104	0	0	(765,493)		(765,493)	(461,321)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	13,941	40,207,935	2884	1,146,787	0	0	(423,538)		(423,538)	(249,875)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/25/2018	05/28/2019	16,036	44,930,948	2802	1,632,946	0	0	(1,272,143)		(1,272,143)	(890,770)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	26,585	76,477,601	2877	0	(3,054,085)	0	(3,681,793)		(3,681,793)	(627,708)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	2,743	7,922,195	2888	154,458	0	0	(145,588)		(145,588)	(95,605)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	27,631	84,624,911	3063	2,760,613	0	0	(536,741)		(536,741)	(235,256)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	53,827	145,298,451	2699	3,967,252	0	0	(12,688,499)		(12,688,499)	(7,404,096)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	27,314	87,340,339	3198	680,392	0	0	(89,319)		(89,319)	24,653	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0ID	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	19,444	55,165,350	2837	2,043,176	0	0	(1,010,605)		(1,010,605)	(670,023)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	16,015	40,967,651	2558	2,562,080	0	0	(5,559,589)		(5,559,589)	(2,960,314)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	20,110	57,565,881	2863	1,858,767	0	0	(793,330)		(793,330)	(499,594)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	3,298	9,763,432	2960	273,041	0	0	(102,818)		(102,818)	(61,679)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	64,102	159,588,339	2490	10,301,393	0	0	(25,788,400)		(25,788,400)	(13,119,442)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	3,211	9,376,024	2920	258,614	0	0	(107,578)		(107,578)	(65,895)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SCSSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMYYYJLN8C3868	03/21/2019	03/20/2020	235	718,261	3056	0	(16,370)	0	(14,454)		(14,454)	1,916	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMYYYJLN8C3868	08/07/2018	08/07/2019	17,964	53,018,051	2951	1,434,066	0	0	(727,152)		(727,152)	(447,220)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	19,244	55,702,720	2895	0	(3,526,655)	0	(2,672,020)		(2,672,020)	854,635	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/14/2020	23,445	62,353,619	2660	0	(3,671,721)	0	(6,384,763)		(6,384,763)	(2,713,042)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2018	11/14/2019	27,473	76,469,447	2783	2,254,160	0	0	(4,558,894)		(4,558,894)	(2,824,691)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	39,930	114,002,945	2855	0	(5,052,343)	0	(6,027,886)		(6,027,886)	(975,543)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	22,991	57,727,412	2511	3,469,112	0	0	(8,839,674)		(8,839,674)	(4,574,129)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	29,171	80,881,557	2773	3,520,648	0	0	(2,190,601)		(2,190,601)	(1,629,414)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	26,567	77,096,637	2902	0	(2,720,195)	0	(3,308,572)		(3,308,572)	(588,377)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	3,282	9,907,538	3019	0	(280,152)	0	(250,727)		(250,727)	29,425	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMYYYJLN8C3868	09/21/2018	09/20/2019	47,241	142,580,424	3018	5,826,705	0	0	(1,464,889)		(1,464,889)	(813,305)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	77	234,432	3045	2,174	0	0	(109)		(109)	169	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	55,530	153,537,118	2765	7,784,195	0	0	(10,032,888)		(10,032,888)	(6,169,203)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMYYYJLN8C3868	08/21/2018	08/21/2019	49,194	147,037,422	2989	4,788,544	0	0	(1,584,434)		(1,584,434)	(923,989)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	4	12,237	3059	0	(169)	0	(215)		(215)	(46)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/05/2018	10/07/2019	3,975	11,980,571	3014	237,258	0	0	(144,755)		(144,755)	(81,922)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	2,889	8,738,416	3025	231,611	0	0	(64,462)		(64,462)	(33,411)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	5,955	18,275,895	3069	0	(389,338)	0	(338,948)		(338,948)	50,390	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	22,030	67,244,813	3052	2,317,115	0	0	(480,187)		(480,187)	(226,359)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOET	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMYYYJLN8C3868	12/21/2018	12/20/2019	1,978	5,050,625	2553	257,635	0	0	(691,149)		(691,149)	(368,193)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/07/2018	11/07/2019	5,562	16,320,688	2934	341,173	0	0	(427,839)		(427,839)	(260,330)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMYYYJLN8C3868	07/20/2018	07/19/2019	6,913	20,819,813	3012	424,182	0	0	(122,120)		(122,120)	(62,849)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMLS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	22,993	64,957,294	2825	2,552,913	0	0	(3,242,052)		(3,242,052)	(2,001,745)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	26,516	68,314,762	2576	3,199,357	0	0	(8,770,595)		(8,770,595)	(4,743,902)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2018	11/27/2019	13,638	38,527,350	2825	2,500,664	0	0	(1,948,931)		(1,948,931)	(1,198,134)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	20,658	61,805,431	2992	1,705,628	0	0	(776,013)		(776,013)	(456,409)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	11,729	31,902,763	2720	0	(2,184,409)	0	(2,722,696)		(2,722,696)	(538,287)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	58,374	174,218,370	2985	0	(2,743,578)	0	(4,391,040)		(4,391,040)	(1,647,462)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	30,092	89,983,807	2990	1,084,516	0	0	(8,243)		(8,243)	84,199	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	12,960	37,552,766	2898	1,617,667	0	0	(1,165,066)		(1,165,066)	(729,760)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2018	08/28/2019	15,979	47,702,268	2985	1,243,805	0	0	(564,177)		(564,177)	(332,676)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	45,924	135,449,164	2949	5,430,054	0	0	(2,104,766)		(2,104,766)	(1,301,540)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	30,972	91,684,244	2960	0	(3,528,021)	0	(3,183,576)		(3,183,576)	344,445	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2018	12/13/2019	29,351	78,669,192	2680	3,105,336	0	0	(7,278,580)		(7,278,580)	(4,219,270)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	27,169	75,187,219	2767	0	(3,591,742)	0	(5,356,871)		(5,356,871)	(1,765,129)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	27,169	79,573,926	2929	1,949,376	0	0	(1,400,769)		(1,400,769)	(883,928)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	14,383	41,329,694	2874	1,978,382	0	0	(1,478,077)		(1,478,077)	(931,165)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	1,034	2,789,256	2698	0	(141,906)	0	(252,482)		(252,482)	(110,576)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2020	11,754	31,029,972	2640	0	(1,540,362)	0	(3,353,029)		(3,353,029)	(1,812,667)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	2,411	6,808,037	2824	0	(251,757)	0	(386,849)		(386,849)	(135,092)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2019	02/28/2020	11,966	34,305,445	2867	0	(1,810,097)	0	(1,749,166)		(1,749,166)	60,931	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/20/2018	04/18/2019	57,053	156,955,656	2751	7,508,610	0	0	(5,326,877)		(5,326,877)	(4,025,476)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	5,738	18,067,872	3149	353,862	0	0	(42,660)		(42,660)	(3,453)	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0HV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	26,249	76,760,476	2924	1,705,923	0	0	(454,618)		(454,618)	(214,296)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	20,189	56,221,318	2785	0	(2,491,121)	0	(3,746,341)		(3,746,341)	(1,255,220)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	19,675	60,052,035	3052	1,346,360	0	0	(319,357)		(319,357)	(136,827)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/07/2018	06/07/2019	10,233	29,219,513	2855	712,012	0	0	(542,161)		(542,161)	(356,616)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/12/2018	10/14/2019	26,985	76,993,332	2853	2,246,646	0	0	(3,020,615)		(3,020,615)	(1,918,699)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	5,706	16,254,511	2849	576,078	0	0	(722,996)		(722,996)	(445,938)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	38,709	106,409,493	2749	0	(5,489,323)	0	(8,119,464)		(8,119,464)	(2,630,141)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	940	2,892,803	3077	35,100	0	0	(16,369)		(16,369)	(6,455)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	04/27/2018	04/26/2019	16,753	46,030,543	2748	1,753,882	0	0	(1,697,557)		(1,697,557)	(1,270,675)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	49,703	139,913,945	2815	5,804,316	0	0	(3,279,001)		(3,279,001)	(2,264,045)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	28,356	81,314,516	2868	1,970,742	0	0	(1,451,185)		(1,451,185)	(948,983)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	15,050	44,593,150	2963	1,206,258	0	0	(689,234)		(689,234)	(420,825)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	1,762	4,932,525	2799	216,180	0	0	(277,533)		(277,533)	(171,314)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/07/2018	12/06/2019	15,093	41,096,277	2723	1,500,848	0	0	(3,241,089)		(3,241,089)	(1,933,819)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	38,967	121,941,771	3129	1,070,034	0	0	(122,756)		(122,756)	50,612	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	10,462	29,148,701	2786	0	(1,403,268)	0	(1,985,698)		(1,985,698)	(582,430)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/27/2018	07/26/2019	18,039	52,424,942	2906	1,309,090	0	0	(972,586)		(972,586)	(626,798)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	10,982	31,184,926	2840	0	(1,942,277)	0	(1,804,527)		(1,804,527)	137,750	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	988	2,961,649	2998	0	(93,929)	0	(84,451)		(84,451)	9,478	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/28/2018	06/28/2019	17,524	49,061,943	2800	1,399,817	0	0	(1,733,335)		(1,733,335)	(1,199,726)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	17,140	47,145,798	2751	2,529,864	0	0	(3,267,238)		(3,267,238)	(1,999,212)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	57,549	157,090,930	2730	9,134,753	0	0	(11,825,878)		(11,825,878)	(7,154,976)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMLS0HH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	04/13/2018	04/12/2019	28,479	77,925,664	2736	1,816,391	0	0	(2,930,909)		(2,930,909)	(2,248,116)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	57,179	163,053,924	2852	8,553,407	0	0	(6,582,972)		(6,582,972)	(4,158,006)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	63,618	177,428,057	2789	7,134,123	0	0	(3,951,396)		(3,951,396)	(2,867,262)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2018	05/07/2019	9,653	26,678,672	2764	652,164	0	0	(915,527)		(915,527)	(672,824)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	5,127	14,433,172	2815	511,982	0	0	(221,016)		(221,016)	(149,493)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/26/2018	10/28/2019	15,820	43,339,048	2740	2,104,376	0	0	(3,024,385)		(3,024,385)	(1,872,269)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	1,593	4,643,165	2915	0	(152,944)	0	(187,553)		(187,553)	(34,609)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	26,566	78,134,325	2941	1,888,311	0	0	(705,816)		(705,816)	(410,900)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	6,214	19,122,964	3077	362,960	0	0	(72,941)		(72,941)	(22,627)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	04/06/2018	04/05/2019	9,810	26,336,809	2685	628,526	0	0	(1,473,181)		(1,473,181)	(1,134,359)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	30,239	93,127,955	3080	823,106	0	0	(96,015)		(96,015)	34,336	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	25,493	75,026,919	2943	0	(2,125,606)	0	(2,632,739)		(2,632,739)	(507,133)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	26,509	81,143,254	3061	657,688	0	0	(23,565)		(23,565)	62,687	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	26,117	74,361,367	2847	0	(2,462,311)	0	(3,816,862)		(3,816,862)	(1,354,551)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	04/06/2018	04/05/2019	2,956	8,040,645	2720	135,124	0	0	(340,359)		(340,359)	(265,185)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	3,022	9,178,298	3037	176,727	0	0	(73,082)		(73,082)	(37,063)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	42,919	126,057,395	2937	0	(5,415,949)	0	(4,903,994)		(4,903,994)	511,955	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/07/2018	06/07/2019	3,736	10,825,172	2898	180,262	0	0	(129,149)		(129,149)	(78,840)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	21,209	64,224,458	3028	0	(1,725,776)	0	(1,537,935)		(1,537,935)	187,841	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	48,713	154,367,600	3169	0	(1,696,674)	0	(1,509,658)		(1,509,658)	187,016	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	30,951	88,184,351	2849	3,061,982	0	0	(1,417,613)		(1,417,613)	(919,741)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SCSSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	22	67,742	3079	1,108	0	0	(470)		(470)	(194)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	2,849	8,054,151	2827	0	(322,393)	0	(466,150)		(466,150)	(143,757)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	24,608	72,611,564	2951	2,438,161	0	0	(1,586,120)		(1,586,120)	(966,997)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	16,685	50,078,359	3001	1,281,742	0	0	(634,852)		(634,852)	(370,064)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	28,754	83,053,916	2888	1,960,448	0	0	(1,609,631)		(1,609,631)	(1,055,020)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	20,040	62,591,333	3123	1,438,471	0	0	(182,928)		(182,928)	(25,345)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	18,596	56,506,735	3039	2,086,657	0	0	(469,686)		(469,686)	(239,275)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	53,953	160,806,377	2980	0	(5,599,242)	0	(5,029,223)		(5,029,223)	570,019	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	30,017	98,220,127	3272	816,162	0	0	(81,487)		(81,487)	21,563	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	39,212	121,282,324	3093	1,822,966	0	0	(718,722)		(718,722)	(260,178)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOER	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	6,571	17,068,961	2598	730,432	0	0	(2,061,487)		(2,061,487)	(1,130,558)	0	0	0	0		0001
0439999999. Total-Written Options-Hedging Effective-Call Options and Warrants										236,572,338	(85,712,909)	0	(334,612,245)	XX	(334,612,245)	(155,019,311)	0	0	0	0	XXX	XXX
0499999999. Total-Written Options-Hedging Effective										236,572,338	(85,712,909)	0	(334,612,245)	XX	(334,612,245)	(155,019,311)	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants										236,572,338	(85,712,909)	0	(334,612,245)	XX	(334,612,245)	(155,019,311)	0	0	0	0	XXX	XXX
0849999999. Total-Written Options										236,572,338	(85,712,909)	0	(334,612,245)	XX	(334,612,245)	(155,019,311)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
AFLAC Inc Variable Rate Interest Rate Swap-R SLU8Q3WU	AFLAC Inc 001055AM4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/15/2024	0	9,400,000	2.31375	0	0	61,637	0		0	0	0	0	0	111,470		102
AFLAC Inc Fixed Rate Interest Rate Swap-P SLU8Q3WU	AFLAC Inc 001055AM4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/15/2024	0	9,400,000	-2.13	0	(106,976)	(50,055)	(8,275)		45,082	0	0	0	0	0		102
AT&T INC Variable Rate Interest Rate Swap-R SL4K3V5E	AT&T INC 00206RCE0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	03/11/2024	0	2,250,000	2.77106	0	0	15,587	0		0	0	0	0	0	25,023		101
AT&T INC Fixed Rate Interest Rate Swap-P SL4K3V5E	AT&T INC 00206RCE0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	03/11/2024	0	2,250,000	-2.457	0	39,649	(13,821)	3,067		(16,709)	0	0	0	0	0		101
BP CAPITAL MARKETS PLC Variable Rate Interest Rate Swap-R SLU8Q3XC	BP CAPITAL MARKETS PLC 05565QCS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/04/2024	0	9,000,000	2.7375	0	0	61,947	0		0	0	0	0	0	106,437		101
BP CAPITAL MARKETS PLC Fixed Rate Interest Rate Swap-P SLU8Q3XC	BP CAPITAL MARKETS PLC 05565QCS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/04/2024	0	9,000,000	-2.129	0	(109,679)	(47,903)	(8,484)		46,221	0	0	0	0	0		101
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	2.78731	0	0	19,014	0		0	0	0	0	0	32,489		103
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	(110,294)	(13,213)	(8,531)		46,480	0	0	0	0	0		103

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CBS CORP Variable Rate Interest Rate Swap-R SLU8Q3WI	CBS CORP 124857AP8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	01/15/2025	0	4,500,000	2.78731	0	0	31,690	0		0	0	0	0	0	54,148		102
CBS CORP Fixed Rate Interest Rate Swap-P SLU8Q3WI	CBS CORP 124857AP8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	01/15/2025	0	4,500,000	-2.142	0	(113,402)	(23,294)	(8,772)		47,790	0	0	0	0	0		102
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	2.7825	0	0	34,217	0		0	0	0	0	0	55,711		100
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	(239,908)	(23,286)	(18,557)		101,102	0	0	0	0	0		100
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	59,940	0		0	0	0	0	0	109,556		112
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	377,706	(58,333)	29,216		(159,173)	0	0	0	0	0		112
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	2.697	0	0	65,755	0		0	0	0	0	0	111,333		102
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	(347,665)	(45,649)	(26,892)		146,513	0	0	0	0	0		102
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	03/10/2024	0	5,850,000	2.76713	0	0	41,818	0		0	0	0	0	0	65,041		100
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	(263,568)	(28,691)	(20,387)		111,073	0	0	0	0	0		100
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL912	US Bancorp 91159HHK9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	09/11/2024	0	4,700,000	2.77106	0	0	32,560	0		0	0	0	0	0	54,847		104
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL912	US Bancorp 91159HHK9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	09/11/2024	0	4,700,000	-2.385	0	44,186	(28,024)	3,418		(18,621)	0	0	0	0	0		104
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL92E	BAT INTL FINANCE PLC 05530QAK6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	06/15/2025	0	9,250,000	2.78819	0	0	64,428	0		0	0	0	0	0	115,239		103
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL92E	BAT INTL FINANCE PLC 05530QAK6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	06/15/2025	0	9,250,000	-2.4475	0	291,229	(56,598)	22,527		(122,730)	0	0	0	0	0		103
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN1N9	Comcast Corp 20030NBN0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	08/15/2025	0	4,500,000	2.68375	0	0	31,588	0		0	0	0	0	0	56,810		101
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN1N9	Comcast Corp 20030NBN0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	08/15/2025	0	4,500,000	-2.3075	0	(15,666)	(25,959)	(1,212)		6,602	0	0	0	0	0		101
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL918	Branch Banking & Trust 07330MAA5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	10/30/2026	0	4,600,000	2.33888	0	0	29,031	0		0	0	0	0	0	63,337		103
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL918	Branch Banking & Trust 07330MAA5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	10/30/2026	0	4,600,000	-2.53875	0	203,497	(29,196)	15,741		(85,758)	0	0	0	0	0		103
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SL3B2LER	UnitedHealth Group Inc 91324PCP5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/21/2015	07/15/2025	0	6,500,000	2.78731	0	0	45,774	0		0	0	0	0	0	81,520		103
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SL3B2LER	UnitedHealth Group Inc 91324PCP5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/21/2015	07/15/2025	0	6,500,000	-2.47625	0	129,253	(38,898)	9,998		(54,470)	0	0	0	0	0		103
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL8ZQ	Stryker Corporation 863667AF8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	05/15/2024	0	4,700,000	2.31375	0	0	30,818	0		0	0	0	0	0	53,200		103
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL8ZQ	Stryker Corporation 863667AF8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	05/15/2024	0	4,700,000	-2.355	0	91,479	(27,671)	7,076		(38,551)	0	0	0	0	0		103

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DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTF5	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	05/20/2025	0	4,250,000	2.64363	0	0	29,692	0		0	0	0	0	0	52,651		100
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTF5	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	05/20/2025	0	4,250,000	-2.046	0	(111,827)	(21,739)	(8,650)		47,126	0	0	0	0	0		100
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0K3	Gilead Sciences Inc 375558BF9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/01/2026	0	9,250,000	2.32075	0	0	61,316	0		0	0	0	0	0	121,660		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0K3	Gilead Sciences Inc 375558BF9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/01/2026	0	9,250,000	-2.258	0	(120,174)	(49,896)	(9,296)		50,644	0	0	0	0	0		104
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	2.64363	0	0	29,692	0		0	0	0	0	0	52,651		100
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	(135,183)	(21,335)	(10,456)		56,969	0	0	0	0	0		100
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB93	BHP Billiton Finance 055451AU2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	09/30/2023	0	9,250,000	2.38613	0	0	64,605	0		0	0	0	0	0	98,111		102
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB93	BHP Billiton Finance 055451AU2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	09/30/2023	0	9,250,000	-1.967	0	(306,131)	(45,487)	(23,679)		129,010	0	0	0	0	0		102
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	10/13/2025	0	8,750,000	2.79694	0	0	62,262	0		0	0	0	0	0	111,850		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	10/13/2025	0	8,750,000	-2.081	0	(237,888)	(45,522)	(18,401)		100,251	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBGTX6	Caterpillar Financial Service 14912L6G1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	12/01/2024	0	4,800,000	2.32075	0	0	31,818	0		0	0	0	0	0	57,145		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBGTX6	Caterpillar Financial Service 14912L6G1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	12/01/2024	0	4,800,000	-2.0155	0	(128,385)	(24,186)	(9,931)		54,104	0	0	0	0	0		104
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	2.31375	0	0	57,375	0		0	0	0	0	0	94,088		101
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	(209,696)	(43,138)	(16,220)		88,370	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	12/01/2022	0	8,500,000	2.32075	0	0	56,344	0		0	0	0	0	0	81,412		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	12/01/2022	0	8,500,000	-1.88	0	(218,872)	(39,950)	(16,930)		92,237	0	0	0	0	0		99
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	2.396	0	0	60,566	0		0	0	0	0	0	139,219		106
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	-2.229	0	(94,146)	(54,487)	(7,282)		39,675	0	0	0	0	0		106
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS9F	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	03/14/2026	0	4,500,000	2.7775	0	0	31,247	0		0	0	0	0	0	59,340		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS9F	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	03/14/2026	0	4,500,000	-2.094	0	(170,640)	(23,558)	(13,199)		71,911	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9N1	IBM Corp 459200AR2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	08/01/2027	0	10,500,000	2.34313	0	0	66,817	0		0	0	0	0	0	151,580		109

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DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9N1	IBM Corp 459200AR2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	08/01/2027	0	10,500,000	-2.263	0	(241,998)	(59,404)	(18,719)		101,983	0	0	0	0	0		109
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYL0ROP	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	06/30/2016	10/14/2025	0	2,750,000	2.79694	0	0	18,913	0		0	0	0	0	0	35,160		100
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYL0ROP	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	06/30/2016	10/14/2025	0	2,750,000	-1.338	0	(388,244)	(9,199)	(30,031)		163,614	0	0	0	0	0		100
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2025	0	3,000,000	2.32075	0	0	19,886	0		0	0	0	0	0	37,258		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2025	0	3,000,000	-2.263	0	13,644	(16,973)	1,055		(5,750)	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IJ	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/14/2026	0	6,500,000	2.7775	0	0	46,584	0		0	0	0	0	0	85,714		107
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IJ	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/14/2026	0	6,500,000	-2.26	0	(80,248)	(36,725)	(6,207)		33,818	0	0	0	0	0		107
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	2.34313	0	0	66,817	0		0	0	0	0	0	129,518		97
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	-2.029	0	(310,699)	(53,261)	(24,033)		130,935	0	0	0	0	0		97
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	2.80388	0	0	70,298	0		0	0	0	0	0	148,090		109
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	(226,871)	(55,318)	(17,549)		95,608	0	0	0	0	0		109
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	2.78731	0	0	37,324	0		0	0	0	0	0	70,321		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	-2.231	0	(35,304)	(29,561)	(2,731)		14,878	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLH09LYA	Citigroup Inc 172967JP7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	04/27/2025	0	9,250,000	2.33488	0	0	58,071	0		0	0	0	0	0	113,995		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLH09LYA	Citigroup Inc 172967JP7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	04/27/2025	0	9,250,000	-2.037	0	(267,942)	(47,106)	(20,725)		112,916	0	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	2.78819	0	0	30,322	0		0	0	0	0	0	48,822		99
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	(125,993)	(21,668)	(9,746)		53,096	0	0	0	0	0		99
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2025	0	2,700,000	2.78731	0	0	19,014	0		0	0	0	0	0	33,183		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2025	0	2,700,000	-2.164	0	(28,902)	(14,607)	(2,236)		12,180	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DQ6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	06/30/2028	0	8,000,000	2.38613	0	0	55,875	0		0	0	0	0	0	121,655		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DQ6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	06/30/2028	0	8,000,000	-2.309	0	(49,846)	(46,180)	(3,856)		21,006	0	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	01/15/2026	0	9,000,000	2.78731	0	0	63,380	0		0	0	0	0	0	117,274		103

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DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	01/15/2026	0	9,000,000	-2.118	0	(323,810)	(46,067)	(25,047)		136,460	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2024	0	1,750,000	2.32075	0	0	11,600	0		0	0	0	0	0	19,894		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2024	0	1,750,000	-2.188	0	(2,307)	(9,573)	(178)		972	0	0	0	0	0		99
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	2.31925	0	0	23,586	0		0	0	0	0	0	47,187		103
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	(56,635)	(20,196)	(4,381)		23,867	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDMD	Cummins Engine 231021AJ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2015	03/01/2028	0	10,500,000	2.32075	0	0	69,602	0		0	0	0	0	0	156,794		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDMD	Cummins Engine 231021AJ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2015	03/01/2028	0	10,500,000	-2.397	0	(8,265)	(60,125)	(639)		3,483	0	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSAF	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	06/03/2026	0	4,500,000	2.73813	0	0	31,831	0		0	0	0	0	0	60,269		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSAF	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	06/03/2026	0	4,500,000	-2.119	0	(107,546)	(23,839)	(8,319)		45,322	0	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	2.78819	0	0	62,686	0		0	0	0	0	0	97,644		102
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	-2.098	0	(82,841)	(47,205)	(6,408)		34,911	0	0	0	0	0		102
DOMINION ENERGY GAS HOLDI Variable Rate Interest Rate Swap-R SLU8PZEV	DOMINION ENERGY GAS HOLDINGS 257375AH8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2015	12/15/2024	0	4,700,000	2.78819	0	0	31,669	0		0	0	0	0	0	56,146		102
DOMINION ENERGY GAS HOLDI Fixed Rate Interest Rate Swap-P SLU8PZEV	DOMINION ENERGY GAS HOLDINGS 257375AH8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2015	12/15/2024	0	4,700,000	-2.062	0	(94,720)	(24,229)	(7,327)		39,917	0	0	0	0	0		102
EBay Inc Variable Rate Interest Rate Swap-R SLU8P2WK	EBay Inc 278642AL7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	08/01/2024	0	4,500,000	2.73625	0	0	31,535	0		0	0	0	0	0	51,975		113
EBay Inc Fixed Rate Interest Rate Swap-P SLU8P2WK	EBay Inc 278642AL7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	08/01/2024	0	4,500,000	-2.288	0	(16,058)	(25,740)	(1,242)		6,767	0	0	0	0	0		113
GEORGIA-PACIFIC LLC Variable Rate Interest Rate Swap-R SLU8Q3TK	GEORGIA-PACIFIC LLC 37331NAH4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	03/01/2025	0	4,500,000	2.32075	0	0	29,829	0		0	0	0	0	0	54,742		100
GEORGIA-PACIFIC LLC Fixed Rate Interest Rate Swap-P SLU8Q3TK	GEORGIA-PACIFIC LLC 37331NAH4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	03/01/2025	0	4,500,000	-2.144	0	(104,952)	(23,048)	(8,118)		44,229	0	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMD	Gilead Sciences Inc 375558BF9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	03/01/2026	0	4,500,000	2.32075	0	0	29,829	0		0	0	0	0	0	59,186		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMD	Gilead Sciences Inc 375558BF9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	03/01/2026	0	4,500,000	-2.112	0	(159,719)	(22,704)	(12,354)		67,309	0	0	0	0	0		101
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	2.32075	0	0	56,344	0		0	0	0	0	0	109,757		102
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	(129,545)	(45,518)	(10,020)		54,593	0	0	0	0	0		102

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMJ	Celgene Corp 151020AP9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	10/08/2015	05/15/2024	0	4,500,000	2.31375	0	0	29,507	0		0	0	0	0	0	50,937		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMJ	Celgene Corp 151020AP9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	10/08/2015	05/15/2024	0	4,500,000	-1.955	0	(134,970)	(21,994)	(10,440)		56,879	0	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCCF	COOPERATIEVE RABOBANK UA 21685WDF1	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	11/15/2022	0	4,500,000	2.31375	0	0	29,507	0		0	0	0	0	0	42,839		97
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCCF	COOPERATIEVE RABOBANK UA 21685WDF1	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	11/15/2022	0	4,500,000	-1.88	0	(116,950)	(21,150)	(9,046)		49,285	0	0	0	0	0		97
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAA	PNC BANK NA 69349LAG3	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	11/01/2022	0	9,000,000	2.34313	0	0	57,271	0		0	0	0	0	0	85,217		99
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAA	PNC BANK NA 69349LAG3	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	11/01/2022	0	9,000,000	-1.865	0	(252,700)	(41,963)	(19,546)		106,493	0	0	0	0	0		99
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	2.34313	0	0	47,726	0		0	0	0	0	0	94,394		100
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	(286,260)	(38,813)	(22,142)		120,636	0	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1NF	Morgan Stanley 6174468C6	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	07/23/2025	0	4,600,000	2.77238	0	0	32,216	0		0	0	0	0	0	57,793		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1NF	Morgan Stanley 6174468C6	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	07/23/2025	0	4,600,000	-2.285	0	(34,640)	(26,278)	(2,679)		14,598	0	0	0	0	0		102
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	2.78731	0	0	16,197	0		0	0	0	0	0	26,454		99
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	(17,479)	(12,562)	(1,352)		7,366	0	0	0	0	0		99
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	2.32075	0	0	5,634	0		0	0	0	0	0	8,935		97
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/10/2015	09/01/2023	0	850,000	-2.176	0	(10,847)	(4,418)	(839)		4,571	0	0	0	0	0		97
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	10/08/2015	09/28/2025	0	8,750,000	2.81344	0	0	61,544	0		0	0	0	0	0	111,493		101
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	(311,084)	(45,500)	(24,062)		131,097	0	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692	B	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	2.803	0	0	70,075	0		0	0	0	0	0	143,614		115
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	(223,720)	(54,513)	(17,305)		94,280	0	0	0	0	0		115
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBD74H	INGRAM MICRO INC 457153AG9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/05/2015	12/15/2024	0	4,375,000	2.78819	0	0	30,473	0		0	0	0	0	0	52,264		101
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	(155,251)	(21,301)	(12,009)		65,426	0	0	0	0	0		101
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	2.78731	0	0	58,098	0		0	0	0	0	0	107,501		100
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	(851,373)	(33,365)	(65,854)		358,786	0	0	0	0	0		100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWK	DIGNITY HEALTH 254010AD3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/01/2024	0	9,250,000	2.34313	0	0	58,862	0		0	0	0	0	0	109,312		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWK	DIGNITY HEALTH 254010AD3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/01/2024	0	9,250,000	-2.0425	0	(218,964)	(47,233)	(16,937)		92,276	0	0	0	0	0		102
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	2.32075	0	0	3,646	0		0	0	0	0	0	6,968		98
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	458	(3,071)	35		(193)	0	0	0	0	0		98
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCBJ	Raytheon Co 755111AP6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/01/2028	0	8,000,000	2.34313	0	0	50,908	0		0	0	0	0	0	123,846		106
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCBJ	Raytheon Co 755111AP6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/01/2028	0	8,000,000	-2.315	0	(75,359)	(46,300)	(5,829)		31,758	0	0	0	0	0		106
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAM	United Technologies Corp 913017AT6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	08/01/2028	0	10,000,000	2.34313	0	0	63,635	0		0	0	0	0	0	152,775		107
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAM	United Technologies Corp 913017AT6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	08/01/2028	0	10,000,000	-2.305	0	(230,767)	(57,625)	(17,850)		97,250	0	0	0	0	0		107
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLBSB	Eaton Vance Corp 278265AD5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/19/2015	06/15/2023	0	9,250,000	2.78819	0	0	62,328	0		0	0	0	0	0	94,878		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLBSB	Eaton Vance Corp 278265AD5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/19/2015	06/15/2023	0	9,250,000	-2.201	0	32,851	(50,898)	2,541		(13,844)	0	0	0	0	0		101
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	98,927	0		0	0	0	0	0	128,068		103
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	(572,300)	(61,492)	(44,268)		241,179	0	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	2.78819	0	0	33,084	0		0	0	0	0	0	47,252		99
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	-1.91	0	(166,902)	(21,925)	(12,910)		70,336	0	0	0	0	0		99
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOF6	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/28/2015	08/01/2024	0	3,600,000	2.34313	0	0	22,909	0		0	0	0	0	0	41,580		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UOF6	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/28/2015	08/01/2024	0	3,600,000	-2.268	0	(21,710)	(20,412)	(1,679)		9,149	0	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	2.78731	0	0	58,098	0		0	0	0	0	0	103,468		101
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	168,513	(49,445)	13,035		(71,015)	0	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1R7	Harley Davidson Inc 412822AD0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/28/2025	0	4,600,000	2.76475	0	0	31,410	0		0	0	0	0	0	57,857		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1R7	Harley Davidson Inc 412822AD0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/28/2025	0	4,600,000	-2.305	0	(20,979)	(25,624)	(1,623)		8,841	0	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOQZ9	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/06/2015	10/14/2025	0	6,250,000	2.79694	0	0	42,985	0		0	0	0	0	0	79,910		103

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOQZ9	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/06/2015	10/14/2025	0	6,250,000	-2.06	0	(190,321)	(32,188)	(14,721)		80,205	0	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Celgene Corp 151020AS3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	2.68375	0	0	42,118	0		0	0	0	0	0	75,746		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Celgene Corp 151020AS3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	-2.255	0	(66,221)	(33,825)	(5,122)		27,907	0	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOGC	UnitedHealth Group Inc 91324PCP5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/28/2015	07/15/2025	0	3,750,000	2.78731	0	0	26,408	0		0	0	0	0	0	47,031		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UOGC	UnitedHealth Group Inc 91324PCP5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/28/2015	07/15/2025	0	3,750,000	-2.343	0	2,527	(21,233)	195		(1,065)	0	0	0	0	0		103
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	2.32075	0	0	5,634	0		0	0	0	0	0	9,894		88
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	(4,838)	(4,599)	(374)		2,039	0	0	0	0	0		88
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/01/2023	0	2,500,000	2.32075	0	0	16,572	0		0	0	0	0	0	25,524		97
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	(17,270)	(13,144)	(1,336)		7,278	0	0	0	0	0		97
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1L0	Comerica Bank 200339DX4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/27/2025	0	4,500,000	2.76475	0	0	31,781	0		0	0	0	0	0	56,586		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1L0	Comerica Bank 200339DX4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/27/2025	0	4,500,000	-2.286	0	(32,841)	(26,575)	(2,540)		13,840	0	0	0	0	0		100
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	2.7505	0	0	31,538	0		0	0	0	0	0	53,165		105
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	(126,271)	(22,613)	(9,767)		53,213	0	0	0	0	0		105
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/01/2024	0	4,500,000	2.34313	0	0	28,636	0		0	0	0	0	0	53,179		101
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	(54,843)	(23,940)	(4,242)		23,112	0	0	0	0	0		101
L-3 Communications Corp Variable Rate Interest Rate Swap-R SLU8P2X8	L-3 Communications Corp 502413BD8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	2.31138	0	0	30,550	0		0	0	0	0	0	51,116		112
L-3 Communications Corp Fixed Rate Interest Rate Swap-P SLU8P2X8	L-3 Communications Corp 502413BD8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	-2.273	0	45,124	(25,571)	3,490		(19,016)	0	0	0	0	0		112
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	26,324	0		0	0	0	0	0	44,470		96
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	-1.9425	0	(137,046)	(18,211)	(10,601)		57,754	0	0	0	0	0		96
Medtronic PLC Variable Rate Interest Rate Swap-R SLU8P2V8	Medtronic PLC 585055BS4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	03/15/2025	0	4,700,000	2.78819	0	0	31,669	0		0	0	0	0	0	57,363		110
Medtronic PLC Fixed Rate Interest Rate Swap-P SLU8P2V8	Medtronic PLC 585055BS4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	03/15/2025	0	4,700,000	-2.334	0	11,150	(26,510)	862		(4,699)	0	0	0	0	0		110
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	2.68375	0	0	30,886	0		0	0	0	0	0	52,178		102

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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)
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	56,224	(25,410)	4,349		(23,694)	0	0	0	0	0		102
Pitney Bowes Inc Variable Rate Interest Rate Swap-R SLYBBWRV	Pitney Bowes Inc 724479AJ9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	03/15/2024	0	5,500,000	2.78819	0	0	37,060	0		0	0	0	0	0	61,235		103
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	(203,369)	(26,185)	(15,731)		85,704	0	0	0	0	0		103
Quest Diagnostics Inc Variable Rate Interest Rate Swap-R SL4K3V5H	Quest Diagnostics Inc 74834LAV2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	04/01/2024	0	4,650,000	2.396	0	0	28,163	0		0	0	0	0	0	52,003		103
Quest Diagnostics Inc Fixed Rate Interest Rate Swap-P SL4K3V5H	Quest Diagnostics Inc 74834LAV2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	04/01/2024	0	4,650,000	-2.463	0	87,362	(28,632)	6,757		(36,816)	0	0	0	0	0		103
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	2.34313	0	0	27,045	0		0	0	0	0	0	51,336		100
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	(210,324)	(20,788)	(16,269)		88,635	0	0	0	0	0		100
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	2.77238	0	0	61,281	0		0	0	0	0	0	105,490		104
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	(354,570)	(44,319)	(27,426)		149,423	0	0	0	0	0		104
Stifel Financial Corp Variable Rate Interest Rate Swap-R SLYBCOKI	Stifel Financial Corp 860630AD4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/23/2015	07/18/2024	0	4,000,000	2.78031	0	0	28,361	0		0	0	0	0	0	46,043		102
Stifel Financial Corp Fixed Rate Interest Rate Swap-P SLYBCOKI	Stifel Financial Corp 860630AD4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/23/2015	07/18/2024	0	4,000,000	-1.927	0	(194,136)	(19,698)	(15,016)		81,813	0	0	0	0	0		102
VENTAS REALTY LP Variable Rate Interest Rate Swap-R SLU8Q3W8	VENTAS REALTY LP 92277GAE7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	02/01/2025	0	4,500,000	2.35805	0	0	28,632	0		0	0	0	0	0	54,356		101
VENTAS REALTY LP Fixed Rate Interest Rate Swap-P SLU8Q3W8	VENTAS REALTY LP 92277GAE7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	02/01/2025	0	4,500,000	-2.143	0	(110,455)	(24,109)	(8,544)		46,548	0	0	0	0	0		101
WELLS FARGO & COMPANY Variable Rate Interest Rate Swap-R SL4K3V4Y	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	06/03/2026	0	4,550,000	2.73813	0	0	32,554	0		0	0	0	0	0	60,939		103
WELLS FARGO & COMPANY Fixed Rate Interest Rate Swap-P SL4K3V4Y	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	06/03/2026	0	4,550,000	-2.643	0	284,796	(30,064)	22,029		(120,019)	0	0	0	0	0		103
0859999999. Total-Swaps-Hedging Effective-Interest Rate										0	(9,407,655)	761,154	(727,685)	XX	3,964,578	0	0	0	0	6,455,461	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	(9,407,655)	761,154	(727,685)	XX	3,964,578	0	0	0	0	6,455,461	XXX	XXX
1159999999. Total-Swaps-Interest Rate										0	(9,407,655)	761,154	(727,685)	XX	3,964,578	0	0	0	0	6,455,461	XXX	XXX
1209999999. Total-Swaps										0	(9,407,655)	761,154	(727,685)	XX	3,964,578	0	0	0	0	6,455,461	XXX	XXX
1399999999. Total-Hedging Effective										670,144,929	58,917,374	761,154	282,893,349	XX	287,585,612	138,252,319	0	0	0	6,455,461	XXX	XXX
1449999999. TOTAL										670,144,929	58,917,374	761,154	282,893,349	XX	287,585,612	138,252,319	0	0	0	6,455,461	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2019 The change in fair value of the derivative hedging instrument is 102% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART 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)

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																					
MESM....	124	6,555,880	Mini MSCI EMg Mkt (FUT)......	Fixed Annuity Hedge..............	N/A........	Equity/Index	06/21/2019	NYF...................... 549300UF4R84F48NCH34.	03/21/2019	..1,055.1645	..1,057.4000	854,286	854,286	13,860	0	0	0	13,860	322,400	0001	50
RTYM....	179	#########	RUSSELL 2000 MINI (FUT)....	Fixed Annuity Hedge..............	N/A........	Equity/Index	06/21/2019	NYF...................... 549300UF4R84F48NCH34.	03/20/2019	..1,531.7514	..1,543.8000	1,233,203	1,233,203	107,835	0	0	0	107,835	635,450	0001	50
ESM9.....	713	#########	S&P500 EMINI FUT...............	Fixed Annuity Hedge..............	N/A........	Equity/Index	06/21/2019	CME..................... SNZ20JLFK8MNNCLQOF39	03/20/2019	..2,764.3776	..2,837.8000	4,912,145	4,912,145	2,617,508	0	0	0	2,617,508	4,278,000	0001	50
1279999999. Total-Long Futures-Hedging Effective												6,999,634	6,999,634	2,739,203	0	0	0	2,739,203	5,235,850	XXX	XXX
1329999999. Total-Long Futures												6,999,634	6,999,634	2,739,203	0	0	0	2,739,203	5,235,850	XXX	XXX
1399999999. Total-Hedging Effective												6,999,634	6,999,634	2,739,203	0	0	0	2,739,203	5,235,850	XXX	XXX
1449999999. TOTAL												6,999,634	6,999,634	2,739,203	0	0	0	2,739,203	5,235,850	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan	10,970,445	63,049	4,260,431
Total Net Cash Deposits	10,970,445	63,049	4,260,431

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 03/31/2019 The change in fair value of the derivative hedging instrument is 102% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	6,999,634	0	6,999,634	6,999,634	0	0	5,235,850	5,235,850
NAIC 1 Designation												
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	6,352,524	229,464,513	(120,732,436)	102,379,553	229,464,513	(120,732,436)	102,379,553	0	0
BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	Y	Y	105,973,357	22,050,118	(11,768,883)	0	22,050,118	(11,768,883)	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	106,273,000	244,359,673	(132,501,382)	5,585,291	244,359,673	(132,501,382)	5,585,291	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	38,021,000	88,557,455	(49,137,898)	1,398,557	88,557,455	(49,137,898)	1,398,557	0	0
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	3,110,000	7,838,251	(4,495,455)	232,796	7,838,251	(4,495,455)	232,796	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	10,170,000	25,963,269	(15,976,191)	0	25,963,269	(15,976,191)	0	0	0
0299999999. Total NAIC 1 Designation				269,899,881	618,233,279	(334,612,245)	109,596,197	618,233,279	(334,612,245)	109,596,197	0	0
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	0	(727,685)	0	3,964,581	0	3,964,581	6,455,457	5,727,772
0999999999. Gross Totals				269,899,881	625,232,913	(335,339,930)	116,595,830	629,197,494	(334,612,245)	113,560,778	11,691,307	10,963,622
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					625,232,913	(335,339,930)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	CASH		CASH	4,264	4,264	4,264		V
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	TREASURY	912828 W4 8	United States Treasury 2 1/8% Due 2/29/2024 FA28	10,053,873	10,000,000	10,053,873	02/29/2024	V
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	CASH		CASH	4,260,431	4,260,431	4,260,431		V
0199999999. Totals				14,318,568	14,264,695	14,318,568	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 3U 2	United States Treasury 2 3/8% Due 1/31/2023 JJ31	6,352,524	6,297,000	XXX	01/31/2023	IV
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	CASH		CASH	106,273,000	106,273,000	XXX		V
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	CASH		CASH	38,021,000	38,021,000	XXX		V
RBC Capital Markets ES7IP3U3RHIGC71XBU11	CASH		CASH	10,170,000	10,170,000	XXX		V
Deutsche Bank 7LTWFZYICNSX8D621K86	CASH		CASH	3,110,000	3,110,000	XXX		V
BOA EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RZ 3	United States Treasury 2 3/4% Due 11/15/2047 MN15	3,639,523	3,655,000	XXX	11/15/2047	IV
BOA EYKN6V0ZCB8VD9IULB80	TREASURY	912828 D7 2	United States Treasury 2% Due 8/31/2021 FA28	4,105,559	4,125,000	XXX	08/31/2021	IV
BOA EYKN6V0ZCB8VD9IULB80	TREASURY	912828 H5 2	United States Treasury 1 1/4% Due 1/31/2020 JJ31	2,708,818	2,730,000	XXX	01/31/2022	IV
BOA EYKN6V0ZCB8VD9IULB80	TREASURY	912828 H8 6	United States Treasury 1 1/2% Due 1/31/2022 JJ31	716,839	730,000	XXX	01/31/2022	IV
BOA EYKN6V0ZCB8VD9IULB80	TREASURY	912828 L5 7	United States Treasury 1 3/4% Due 9/30/2022 MS31	812,715	819,000	XXX	09/30/2022	IV
BOA EYKN6V0ZCB8VD9IULB80	TREASURY	912828 N3 0	United States Treasury 2 1/8% Due 12/31/2022 JD30	39,849,343	39,807,000	XXX	12/31/2022	IV
BOA EYKN6V0ZCB8VD9IULB80	TREASURY	912828 V8 0	United States Treasury 2 1/4% Due 1/31/2024 JJ31	24,718,348	24,633,000	XXX	01/31/2024	IV
BOA EYKN6V0ZCB8VD9IULB80	TREASURY	912828 W4 8	United States Treasury 2 1/8% Due 2/29/2024 FA28	29,422,211	29,547,000	XXX	02/29/2024	IV
0299999999. Totals				269,899,881	269,917,000	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JP Morgan Chase Bank .... New York, NY..	....	........0.000	0	0	40,994,893	58,199,843	51,932,609	XXX
JP Morgan Chase Bank .... Dallas, TX..	....	........0.000	0	0	5,682,650	4,782,109	5,763,509	XXX
JP Morgan Chase Bank .... San Antonio, TX...	....	........0.000	0	0	........(19,250,957)	........(21,094,559)	........(24,478,223)	XXX
BNY Mellon.. Pittsburgh, PA..	....	........0.000	0	0	5,960,489	5,201,940	5,735,247	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	..............(17,410)	.................(2,376)	.................(4,862)	XXX
0199999. Total Open Depositories..	XXX	XXX	0	0	33,369,665	47,086,956	38,948,280	XXX
0399999. Total Cash on Deposit..	XXX	XXX	0	0	33,369,665	47,086,956	38,948,280	XXX
0599999. Total Cash..	XXX	XXX	0	0	33,369,665	47,086,956	38,948,280	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030		03/29/2019	0.000		86,850,000	0	186,642
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						86,850,000	0	186,642
8899999. Total - Cash Equivalents						86,850,000	0	186,642