

QUARTERLY STATEMENT

OF THE

**Life Insurance Company of the
Southwest**

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

September 30, 2019

2019



QUARTERLY STATEMENT

As of September 30, 2019
of the Condition and Affairs of the

Life Insurance Company of the Southwest

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

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

Licensed as Business Type: Life, Accident & Health

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

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

Main Administrative Office 15455 Dallas Parkway .. Addison .. TX .. US .. 75001 214-638-7100
(Street and Number) (City or Town, State, Country and Zip Code) (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 802-229-3333
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.nationallife.com

Statutory Statement Contact Jaime Lauren Steinhart 802-229-3770
(Name) (Area Code) (Telephone Number) (Extension)
StateReporting@nationallife.com 802-229-7282
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

Robert Earl Cotton	EVP & Chief Operating Officer	Vesta Catharine Bovair	EVP
William David Whitsell	SVP & Chief Underwriter	Jason Joseph Doiron	SVP & Chief Investment Officer
Nimesh (nmn) Mehta	SVP & Chief Information Officer	Mark (nmn) Benjamin	SVP & Chief People Officer
Achim Bernd Schwetlick	SVP	Matthew Charles Frazee	SVP
Ataollah (nmn) Azarshahi	SVP	Christopher Brett Zimmerman #	VP & General Counsel
Michael Hudson Crawford	VP & Chief Actuary & Appointed Actuary	David Brian Soccodato #	VP & Controller & Tax Officer
Barbara Bull Fitch	VP & Chief Compliance Officer & AML Compliance Officer	Ian Andrew MacKenney #	VP & Assistant General Counsel
Susan Jane Jennings	VP & Assistant General Counsel & Assistant Secretary	Elizabeth Hill MacGowan	VP
Louis Don Puglisi	VP	Pamela Newcomb Blalock	VP
Eric (nmn) Lopez	VP	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.

(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 8th day of November 2019

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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	16,057,565,797	0	16,057,565,797	14,514,266,170
2. Stocks:				
2.1 Preferred stocks.....	11,700,000	0	11,700,000	11,700,000
2.2 Common stocks.....	91,833,004	0	91,833,004	75,772,971
3. Mortgage loans on real estate:				
3.1 First liens.....	3,194,484,716	0	3,194,484,716	3,163,773,319
3.2 Other than first liens.....	36,820,859	0	36,820,859	21,874,756
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	3,500,000
5. Cash (\$.....32,122,503), cash equivalents (\$.....44,300,000) and short-term investments (\$.....0).....	76,422,503	0	76,422,503	150,408,232
6. Contract loans (including \$.....0 premium notes).....	438,622,406	0	438,622,406	388,787,758
7. Derivatives.....	914,745,314	0	914,745,314	196,397,996
8. Other invested assets.....	822,641,444	0	822,641,444	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.....	330,458	0	330,458	167,127
12. Subtotals, cash and invested assets (Lines 1 to 11).....	21,645,166,501	0	21,645,166,501	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.....	178,952,571	0	178,952,571	157,077,706
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	404,771	0	404,771	1,132,677
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	7,895,411	0	7,895,411	7,027,044
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,493,609	0	1,493,609	4,622,771
16.2 Funds held by or deposited with reinsured companies.....	3,919	0	3,919	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.....	14,415,447	0	14,415,447	23,556,886
18.2 Net deferred tax asset.....	98,582,561	39,730,186	58,852,375	82,140,133
19. Guaranty funds receivable or on deposit.....	371,110	0	371,110	371,110
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	143,155	143,155	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.....	0	0	0	12,731,175
24. Health care (\$.....0) and other amounts receivable.....	72,166,283	72,166,283	0	0
25. Aggregate write-ins for other than invested assets.....	220,576,773	906,563	219,670,210	215,493,944
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,240,172,111	112,946,187	22,127,225,924	19,775,618,821
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,240,172,111	112,946,187	22,127,225,924	19,775,618,821

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	330,458	0	330,458	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).....	330,458	0	330,458	167,127
2501. Corporate Owned Life Insurance.....	218,422,963	0	218,422,963	215,212,578
2502. Items not allocated.....	1,439,269	192,022	1,247,247	281,366
2503. Leasehold Improvements.....	171,926	171,926	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	542,615	542,615	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	220,576,773	906,563	219,670,210	215,493,944

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....16,459,005,537 less \$.....0 included in Line 6.3 (including \$.....116,013,119 Modco Reserve).....	16,459,005,537	15,316,730,377
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	425,470	446,479
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,147,119,307	1,793,682,701
4. Contract claims:		
4.1 Life.....	18,062,338	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).....	76,927	88,145
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....1,187 accident and health premiums.....	91,413	50,686
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	1,245,697	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.....	55,745,858	53,538,707
10. Commissions to agents due or accrued - life and annuity contracts \$.....5,025,004, accident and health \$.....0 and deposit-type contract funds \$.....0.....	5,025,004	6,898,160
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	7,255,412	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.....	4,793,574	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.....	528,050	1,214,773
17. Amounts withheld or retained by reporting entity as agent or trustee.....	510,028	369,923
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	3,295,728	2,352,666
19. Remittances and items not allocated.....	29,506,838	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.....	180,398,965	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.....	81,808,055	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.....	1,161,881,749	1,030,360,451
24.08 Derivatives.....	528,980,474	96,763,889
24.09 Payable for securities.....	43,589,947	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.....	12,857,755	15,624,397
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	20,742,214,126	18,534,513,679
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	20,742,214,126	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).....	888,039,684	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).....	1,382,011,798	1,238,105,142
38. Totals of Lines 29, 30 and 37.....	1,385,011,798	1,241,105,142
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	22,127,225,924	19,775,618,821

DETAILS OF WRITE-INS

2501. Low Income Housing Tax Credit Commitments.....	4,455,235	8,565,530
2502. Uncashed checks pending escheatment.....	7,620,440	6,103,196
2503. Guaranty fund.....	565,278	595,589
2598. Summary of remaining write-ins for Line 25 from overflow page.....	216,802	360,082
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,857,755	15,624,397
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,937,540,680	1,558,416,611	2,103,390,724
2. Considerations for supplementary contracts with life contingencies.....	423,770	44,314	93,692
3. Net investment income.....	958,396,814	729,041,498	652,503,873
4. Amortization of Interest Maintenance Reserve (IMR).....	4,366,498	4,291,627	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.....	48,581,578	28,370,814	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.....	83,221,230	3,636,889	39,102,633
9. Totals (Lines 1 to 8.3).....	3,032,530,570	2,323,801,753	2,852,858,745
10. Death benefits.....	57,002,930	51,992,123	72,192,762
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,100,189	333,447	576,668
12. Annuity benefits.....	69,686,566	73,180,063	91,043,741
13. Disability benefits and benefits under accident and health contracts.....	1,204,480	931,144	1,261,909
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	782,066,526	666,308,103	942,961,637
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	50,555,802	37,385,139	49,983,463
18. Payments on supplementary contracts with life contingencies.....	176,142	141,634	197,588
19. Increase in aggregate reserves for life and accident and health contracts.....	1,142,261,335	886,899,372	1,080,522,477
20. Totals (Lines 10 to 19).....	2,104,053,970	1,717,171,025	2,238,740,245
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	407,297,710	339,730,042	474,303,364
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses and fraternal expenses.....	180,120,654	182,856,126	249,486,740
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	28,097,324	16,898,764	31,636,257
25. Increase in loading on deferred and uncollected premiums.....	9,393,794	603,003	4,295,268
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	32,654,935	65,724,073	72,867,003
28. Totals (Lines 20 to 27).....	2,761,618,387	2,322,983,033	3,071,328,877
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	270,912,183	818,720	(218,470,132)
30. Dividends to policyholders and refunds to members.....	48,312	53,246	76,789
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	270,863,871	765,474	(218,546,921)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	24,246,926	(10,155,065)	(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).....	246,616,945	10,920,539	(186,329,222)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....4,035,914 (excluding taxes of \$.....1,747,425 transferred to the IMR).....	(4,240,713)	(3,537,864)	(7,455,564)
35. Net income (Line 33 plus Line 34).....	242,376,232	7,382,675	(193,784,786)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,241,105,145	1,207,625,420	1,207,625,420
37. Net income (Line 35).....	242,376,232	7,382,675	(193,784,786)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(15,024,617)	16,486,818	21,440,857
39. Change in net unrealized foreign exchange capital gain (loss).....	324,490	(278,125)	(723,223)
40. Change in net deferred income tax.....	2,488,802	17,075,491	42,659,907
41. Change in nonadmitted assets.....	(37,582,846)	(11,065,032)	(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.....	(35,924,040)	(10,631,894)	(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	125,000,000	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.....	(12,751,364)	(4,875,000)	21,015,344
54. Net change in capital and surplus (Lines 37 through 53).....	143,906,657	139,094,933	33,479,725
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,385,011,802	1,346,720,353	1,241,105,145
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	190,007	2,179,049	2,782,265
08.302. Change in COLI.....	3,210,385	1,457,840	2,399,258
08.303. Modco Interest.....	79,820,838	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).....	83,221,230	3,636,889	39,102,633
2701. Funds Withheld Expense.....	32,628,398	65,723,166	72,866,096
2702. Changes in agents deferred comp.....	0	0	0
2703. Fines and penalties.....	26,310	907	907
2798. Summary of remaining write-ins for Line 27 from overflow page.....	227	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	32,654,935	65,724,073	72,867,003
5301. Ceding Commission.....	(12,751,364)	(4,875,000)	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).....	(12,751,364)	(4,875,000)	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.....	2,101,864,071	1,730,363,797	2,404,580,917
2. Net investment income.....	706,860,959	787,713,216	998,950,170
3. Miscellaneous income.....	93,437,128	3,945,472	44,833,528
4. Total (Lines 1 through 3).....	2,902,162,158	2,522,022,485	3,448,364,615
5. Benefit and loss related payments.....	1,002,188,254	865,066,882	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.....	622,259,157	549,788,553	762,606,781
8. Dividends paid to policyholders.....	59,530	77,938	99,126
9. Federal and foreign income taxes paid (recovered) net of \$....4,035,914 tax on capital gains (losses).....	20,888,826	(34,473,048)	(41,915,209)
10. Total (Lines 5 through 9).....	1,645,395,767	1,380,460,325	1,926,211,273
11. Net cash from operations (Line 4 minus Line 10).....	1,256,766,390	1,141,562,160	1,522,153,342
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,224,982,504	1,212,393,448	1,467,758,241
12.2 Stocks.....	0	9,890,889	17,774,821
12.3 Mortgage loans.....	206,289,070	164,524,138	232,905,057
12.4 Real estate.....	3,469,387	0	1,478,802
12.5 Other invested assets.....	53,697,225	48,232,083	64,209,616
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	44,012,737	39,203,222	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,532,450,923	1,474,243,780	1,784,126,538
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,765,836,770	1,575,372,354	2,596,891,239
13.2 Stocks.....	15,853,770	12,515,213	24,523,597
13.3 Mortgage loans.....	251,946,562	420,300,000	582,150,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	167,277,121	108,071,240	169,311,547
13.6 Miscellaneous applications.....	116,635,624	61,802,356	146,080,354
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,317,549,847	2,178,061,163	3,518,956,737
14. Net increase or (decrease) in contract loans and premium notes.....	49,834,648	26,110,626	41,402,880
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,834,933,572)	(729,928,009)	(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	125,000,000	180,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	353,436,606	(17,164,575)	269,252,741
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	150,744,847	(117,760,013)	(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).....	504,181,453	(9,924,588)	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).....	(73,985,729)	401,709,563	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).....	76,422,504	505,624,096	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.....	954,798,989	733,166,297	1,059,639,946
3. Ordinary individual annuities.....	1,152,671,186	971,042,662	1,352,256,656
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	9,479	6,440	11,670
6. Group annuities.....	96,662,266	42,807,856	56,380,154
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	38,031	39,519	52,340
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	2,204,179,951	1,747,062,775	2,468,340,766
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	2,204,179,951	1,747,062,775	2,468,340,766
14. Deposit-type contracts.....	1,692,944	1,737,528	2,127,038
15. Total (Lines 13 and 14).....	2,205,872,895	1,748,800,302	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	\$ 242,376,232	\$ (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	\$ 242,376,232	\$ (193,784,786)
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,385,011,798	\$ 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	\$ 1,385,011,798	\$ 1,241,105,142

C. Accounting Policy**(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method**

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

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

Loan-backed securities and structured securities are generally presented at amortized cost. Such securities with a NAIC 6 designation are carried at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments**D. Loan-Backed Securities****(1) Description of Sources Used to Determine Prepayment Assumptions**

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(3) Recognized OTTI securities

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

(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	\$ 44,596
	2. 12 Months or Longer	\$ 112,331
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 17,567,048
	2. 12 Months or Longer	\$ 18,037,841

(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 - 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

NOTES TO FINANCIAL STATEMENTS

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	77,087,500	77,087,500	0
(d) Excess Stock	1,793,000	1,793,000	0
(e) Aggregate Total (a+b+c+d)	\$ 85,880,500	\$ 85,880,500	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,296,557,175	XXX	XXX

2. Prior Year

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

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

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

(3) Collateral Pledged to FHLB**a. Amount Pledged as of Reporting Date**

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total to Date General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,786,320,807	\$ 2,718,491,824	\$ 2,017,614,362
2. Current Year to Date General Account Total Collateral Pledged	2,786,320,807	2,718,491,824	2,017,614,362
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)	\$ 2,802,832,372	\$ 2,747,702,589	\$ 2,025,045,362
2. Current Year to Date General Account	2,802,832,372	2,747,702,589	2,025,045,362

NOTES TO FINANCIAL STATEMENTS

	1	2	3
	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged			
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 2,391,801,274	\$ 2,390,241,895	\$ 1,680,433,362

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	2,017,614,362	2,017,614,362	0	\$ 2,017,614,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 2,017,614,362	\$ 2,017,614,362	\$ 0	\$ 2,017,614,362

2. Prior Year

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

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

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	2,025,045,362	2,025,045,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	2,025,045,362	2,025,045,362	0

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan - NONE

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

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

NOTES TO FINANCIAL STATEMENTS

No significant change.

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock	\$ 4,175,127	\$ 0	\$ 85,880,500	\$ 1,777,377	\$ 91,833,004
Bonds	\$ 0	\$ 456,648	\$ 0	\$ 0	\$ 456,648
Derivatives	\$ 6,490,714	\$ 908,254,600	\$ 0	\$ 0	\$ 914,745,314
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 604,398,583	\$ 604,398,583
Cash, Cash Equivalents, and Short-Term Investments	\$ 32,122,503	\$ 0	\$ 0	\$ 44,300,000	\$ 76,422,503
Total	\$ 42,788,344	\$ 908,711,248	\$ 85,880,500	\$ 650,475,960	\$ 1,687,856,052
Liabilities at Fair Value					
Derivatives	\$ 0	\$ 528,980,474	\$ 0	\$ 0	\$ 528,980,474
Total	\$ 0	\$ 528,980,474	\$ 0	\$ 0	\$ 528,980,474

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
a. Assets										
Common stocks	\$ 83,989,800	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1,890,700	\$ 0	\$ 0	\$ 0	\$ 85,880,500
Total	\$ 83,989,800	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1,890,700	\$ 0	\$ 0	\$ 0	\$ 85,880,500
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

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

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

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

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

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

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

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

(5) Fair Value Disclosures

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

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 17,220,871,546	\$ 16,057,565,808	\$ 13,628,642	\$ 17,019,367,372	\$ 187,875,532	\$ 0	\$ 0
Preferred Stock	\$ 12,153,826	\$ 11,700,000	\$ 0	\$ 12,153,826	\$ 0	\$ 0	\$ 0
Common Stock	\$ 91,833,004	\$ 91,833,004	\$ 4,175,127	\$ 0	\$ 85,880,500	\$ 1,777,377	\$ 0
Mortgage Loans	\$ 3,246,120,819	\$ 3,231,305,573	\$ 0	\$ 0	\$ 3,246,120,819	\$ 0	\$ 0
Real Estate	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Cash, Cash Equivalents & Short Term Investments	\$ 76,422,503	\$ 76,422,503	\$ 32,122,503	\$ 0	\$ 0	\$ 44,300,000	\$ 0
Derivative Asset	\$ 914,745,314	\$ 914,745,314	\$ 6,490,714	\$ 908,254,600	\$ 0	\$ 0	\$ 0
Other Invested Assets	\$ 853,786,995	\$ 822,641,448	\$ 0	\$ 127,903,345	\$ 0	\$ 604,398,586	\$ 121,485,064
Derivative Liability	\$ 528,980,474	\$ 528,980,474	\$ 0	\$ 528,980,474	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	\$ 121,485,064	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 September 30, 2019	Unfunded Commitments at September 30, 2019	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common stocks	\$1,777,377	\$0	Not applicable	Not applicable
Short-term investments	\$44,300,000	\$0	Not applicable	Not applicable
Other invested assets	\$604,398,586	\$533,391,573	Not applicable	Not applicable

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

None.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

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

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

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

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

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

- 7.2 If yes, give full information:

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

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

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

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

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

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

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:

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

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [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	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	5493008017ZBDR2FWI52	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:

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [] No [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-term mortgages in good standing		
1.11	Farm mortgages.....	\$	0
1.12	Residential mortgages.....	\$	0
1.13	Commercial mortgages.....	\$	3,231,305,575
1.14	Total mortgages in good standing.....	\$	3,231,305,575
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)	\$	3,231,305,575
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 []
- 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 []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

Life Insurance Company of the Southwest SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	4,977,367	14,749,783	157	0	19,727,307	0
2. Alaska	AK	L	1,093,779	116,982	177	0	1,210,938	0
3. Arizona	AZ	L	19,901,171	17,163,237	209	0	37,064,616	0
4. Arkansas	AR	L	4,583,647	5,524,949	99	0	10,108,694	0
5. California	CA	L	319,668,836	364,871,311	487	0	684,540,634	320,348
6. Colorado	CO	L	15,955,160	7,486,324	797	0	23,442,281	15,930
7. Connecticut	CT	L	5,789,392	5,069,595	0	0	10,858,987	0
8. Delaware	DE	L	3,532,052	3,537,205	0	0	7,069,257	0
9. District of Columbia	DC	L	2,480,834	3,436,111	0	0	5,916,944	0
10. Florida	FL	L	72,587,776	120,391,403	158	0	192,979,337	48,587
11. Georgia	GA	L	27,707,878	43,261,847	39	0	70,969,763	24,627
12. Hawaii	HI	L	9,988,337	14,317,008	0	0	24,305,345	0
13. Idaho	ID	L	1,623,511	862,047	39	0	2,485,597	0
14. Illinois	IL	L	21,685,336	19,172,233	52	0	40,857,621	0
15. Indiana	IN	L	2,917,310	6,715,566	56	0	9,632,932	0
16. Iowa	IA	L	2,618,281	625,435	0	0	3,243,716	0
17. Kansas	KS	L	2,210,422	961,695	298	0	3,172,416	0
18. Kentucky	KY	L	6,146,912	603,526	40	0	6,750,477	0
19. Louisiana	LA	L	5,534,357	13,530,860	7,051	0	19,072,269	0
20. Maine	ME	L	612,133	2,091,445	0	0	2,703,578	0
21. Maryland	MD	L	31,489,490	20,053,488	0	0	51,542,977	0
22. Massachusetts	MA	L	6,819,704	8,082,009	0	0	14,901,714	0
23. Michigan	MI	L	12,469,487	72,252,002	39	0	84,721,528	403,722
24. Minnesota	MN	L	12,350,389	1,126,418	26	0	13,476,833	0
25. Mississippi	MS	L	3,913,096	3,752,395	638	0	7,666,128	0
26. Missouri	MO	L	6,205,006	1,000,799	108	0	7,205,914	0
27. Montana	MT	L	2,132,619	30,686	244	0	2,163,549	0
28. Nebraska	NE	L	1,163,091	780,634	182	0	1,943,908	72,684
29. Nevada	NV	L	24,894,315	25,433,353	52	0	50,327,720	0
30. New Hampshire	NH	L	1,275,180	2,259,278	0	0	3,534,458	0
31. New Jersey	NJ	L	41,537,055	35,594,604	0	0	77,131,659	0
32. New Mexico	NM	L	3,160,044	4,962,364	827	0	8,123,235	0
33. New York	NY	N	6,133,713	1,351,558	0	0	7,485,271	14,736
34. North Carolina	NC	L	24,732,664	56,562,436	39	0	81,295,139	254,740
35. North Dakota	ND	L	330,535	105,709	302	0	436,546	0
36. Ohio	OH	L	11,614,197	20,594,044	0	0	32,208,241	159,562
37. Oklahoma	OK	L	7,493,939	8,612,860	3,241	0	16,110,039	0
38. Oregon	OR	L	4,217,132	2,890,482	0	0	7,107,614	0
39. Pennsylvania	PA	L	12,779,875	19,510,602	0	0	32,290,477	0
40. Rhode Island	RI	L	2,440,275	610,063	0	0	3,050,338	0
41. South Carolina	SC	L	4,720,759	18,233,287	66	0	22,954,112	0
42. South Dakota	SD	L	287,524	11,306	0	0	298,830	0
43. Tennessee	TN	L	6,764,803	10,199,009	1	0	16,963,813	42,858
44. Texas	TX	L	126,383,570	235,150,196	21,889	0	361,555,655	326,897
45. Utah	UT	L	12,140,569	14,968,724	245	0	27,109,538	0
46. Vermont	VT	L	1,196,097	6,336,912	0	0	7,533,010	8,251
47. Virginia	VA	L	24,951,299	22,666,722	104	0	47,618,125	0
48. Washington	WA	L	10,798,001	3,088,606	39	0	13,886,646	0
49. West Virginia	WV	L	459,761	3,833,566	0	0	4,293,327	0
50. Wisconsin	WI	L	11,356,504	4,430,806	0	0	15,787,310	0
51. Wyoming	WY	L	594,499	431,406	330	0	1,026,234	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	21,834	8,832	0	0	30,666	0
55. US Virgin Islands	VI	N	1,625	100	0	0	1,725	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	5,580,769	(80,366)	0	0	5,500,403	0
59. Subtotal		XXX	954,023,909	1,249,333,452	38,031	0	2,203,395,392	1,692,944
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	22,759	0	0	0	22,759	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	761,800	0	0	0	761,800	0
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	954,808,468	1,249,333,452	38,031	0	2,204,179,951	1,692,944
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97. Totals (All Business)		XXX	954,808,468	1,249,333,452	38,031	0	2,204,179,951	1,692,944
98. Less Reinsurance Ceded		XXX	188,459,522	87,673,278	0	0	276,132,800	0
99. Totals (All Business) less Reinsurance Ceded		XXX	766,348,946	1,161,660,174	38,031	0	1,928,047,151	1,692,944

DETAILS OF WRITE-INS

58001. Other Alien	XXX	5,580,769	(80,366)	0	0	5,500,403	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	5,580,769	(80,366)	0	0	5,500,403	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

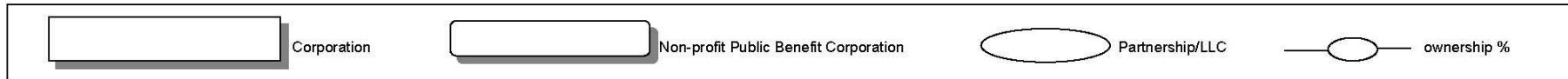
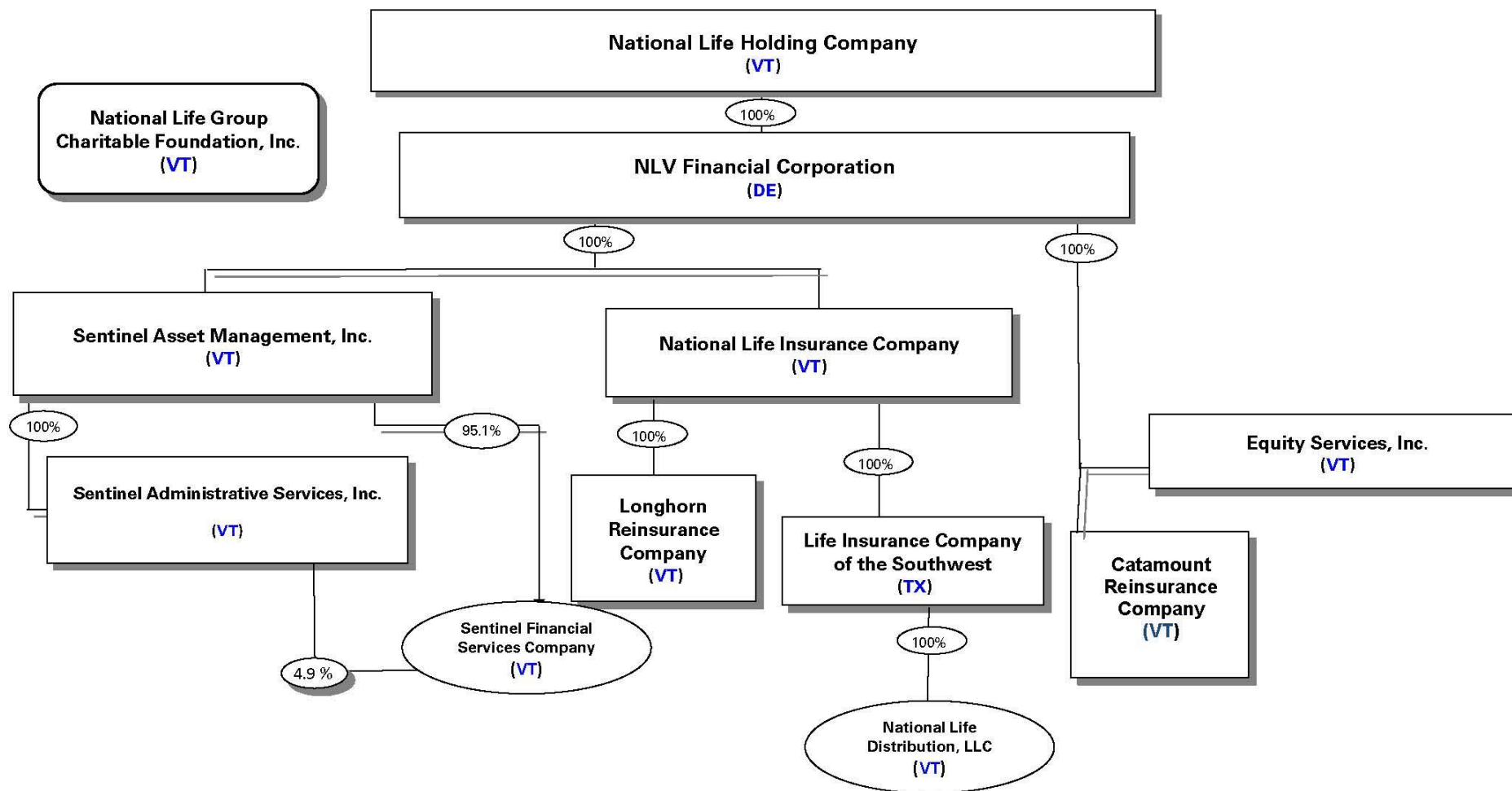
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

R - Registered - Non-domiciled RRGs 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 7

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

PART 1 – ORGANIZATIONAL CHART

Q12



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



Statement as of September 30, 2019 of the **Life Insurance Company of the Southwest**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Misc Receivables.....	5,213	5,213	0	0
2505. Prepaid expenses.....	537,402	537,402	0	0
2597. Summary of remaining write-ins for Line 25.....	542,615	542,615	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on death claims.....	216,802	360,082
2597. Summary of remaining write-ins for Line 25.....	216,802	360,082

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Misc deductions.....	227	0	0
2797. Summary of remaining write-ins for Line 27.....	227	0	0

Life Insurance Company of the Southwest

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	3,185,648,082	2,838,869,049
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	235,658,532	582,150,000
2.2 Additional investment made after acquisition.....	16,288,030	.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.....	206,289,070	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).....	3,231,305,574	3,185,648,082
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	3,231,305,574	3,185,648,082
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	3,231,305,574	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.....	32,126,434	24,333,006
2.2 Additional investment made after acquisition.....	135,150,687	144,978,541
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	76,318	67,750
5. Unrealized valuation increase (decrease).....	(16,092,336)	22,907,062
6. Total gain (loss) on disposals.....	(80,469)	(59,260)
7. Deduct amounts received on disposals.....	53,697,225	64,209,616
8. Deduct amortization of premium and depreciation.....	19,366,233	27,301,226
9. Total foreign exchange change in book/adjusted carrying value.....	324,490	(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).....	822,641,442	744,199,776
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	822,641,442	744,199,776

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	14,601,739,138	13,482,864,061
2. Cost of bonds and stocks acquired.....	2,781,690,531	2,621,414,836
3. Accrual of discount.....	8,040,286	11,498,381
4. Unrealized valuation increase (decrease).....	1,067,719	(1,466,206)
5. Total gain (loss) on disposals.....	12,809,379	1,420,852
6. Deduct consideration for bonds and stocks disposed of.....	1,235,924,239	1,498,028,775
7. Deduct amortization of premium.....	18,172,918	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.....	9,848,901	12,312,699
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	16,161,098,797	14,601,739,138
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	16,161,098,797	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).....	9,152,889,714	90,384,842	285,161,400	219,924,944	8,517,557,530	9,152,889,714	9,178,038,100	8,146,871,050
2. NAIC 2 (a).....	5,888,224,024	151,929,768	139,607,987	276,497,125	5,767,355,756	5,888,224,024	6,177,042,930	5,618,287,897
3. NAIC 3 (a).....	537,689,239	2,056,700	14,524,165	1,694,609	594,590,598	537,689,239	526,916,383	566,737,717
4. NAIC 4 (a).....	138,390,889	0	2,582,650	2,469,095	143,715,150	138,390,889	138,277,334	153,656,737
5. NAIC 5 (a).....	18,530,687	0	99,500	12,635,079	17,095,777	18,530,687	31,066,266	26,965,190
6. NAIC 6 (a).....	6,423,098	0	0	(198,313)	16,538,777	6,423,098	6,224,785	9,747,623
7. Total Bonds.....	15,742,147,651	244,371,310	441,975,702	513,022,539	15,056,853,588	15,742,147,651	16,057,565,798	14,522,266,214
PREFERRED STOCK								
8. NAIC 1.....	11,700,000	0	0	0	11,700,000	11,700,000	11,700,000	11,700,000
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	11,700,000	0	0	0	11,700,000	11,700,000	11,700,000	11,700,000
15. Total Bonds and Preferred Stock.....	15,753,847,651	244,371,310	441,975,702	513,022,539	15,068,553,588	15,753,847,651	16,069,265,798	14,533,966,214

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....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.....	.....0	.....0	.....0	.....0	.....0

NONE

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.....	.....297	.....281
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....453	.....0
6. Deduct consideration received on disposals.....	.....8,635,229	.....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).....	.....0	.....8,000,044
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....0	.....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.....	215,310,181
3. Unrealized valuation increase/(decrease).....	258,212,810
4. Total gain (loss) on termination recognized.....	9,296,895
5. Considerations received/(paid) on terminations.....	196,243,282
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).....	379,274,122
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>379,274,122</u>

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).....	<u>(445,871)</u>
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	<u>(1,110,240)</u>
3.12 Section 1, Column 15, prior year.....	(4,033,860) 2,923,620
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	<u>0</u>
3.14 Section 1, Column 18, prior year.....	0 0 <u>2,923,620</u>
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	<u>0</u>
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.....	<u>(1,110,240)</u>
3.24 Section 1, Column 19, prior year.....	(4,033,860) 2,923,620 <u>2,923,620</u>
3.3 Subtotal (Line 3.1 minus Line 3.2).....	<u>0</u>
4.1 Cumulative variation margin on terminated contracts during the year.....	<u>20,107,203</u>
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	<u>0</u>
4.22 Amount recognized.....	20,107,203 20,107,203
4.3 Subtotal (Line 4.1 minus Line 4.2).....	<u>0</u>
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	<u>0</u>
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	<u>0</u>
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	6,490,731
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>6,490,731</u>

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

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

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	379,274,130	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	6,490,714	
3. Total (Line 1 plus Line 2).....		385,764,844
4. Part D, Section 1, Column 5.....	914,745,317	
5. Part D, Section 1, Column 6.....	(528,980,473)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	359,563,550	
8. Part B, Section 1, Column 13.....	6,490,714	
9. Total (Line 7 plus Line 8).....		366,054,264
10. Part D, Section 1, Column 8.....	903,173,436	
11. Part D, Section 1, Column 9.....	(537,119,172)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....	2,798,160	
14. Part B, Section 1, Column 20.....	3,965,100	
15. Part D, Section 1, Column 11.....	6,763,260	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	124,550,000	113,000,000
2. Cost of cash equivalents acquired.....	1,145,000,000	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.....	1,225,250,000	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).....	44,300,000	124,550,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	44,300,000	124,550,000

SCHEDULE A - PART 2

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

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

NONE

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SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
0210831	HIGHLANDS PARK	CO		07/29/2019	3.650	20,000,000	.0	34,200,000
0210832	PORTLAND	OR		09/26/2019	3.150	16,000,000	.0	34,750,000
210822C	FORT WORTH	TX		03/28/2019	5.000	.0	838,364	27,200,000
210823C	FORT WORTH	TX		03/28/2019	5.000	.0	1,429,014	67,300,000
210825C	POOLER	GA		03/28/2019	5.000	.0	5,896,388	54,300,000
210826C	JACKSONVILLE	FL		08/23/2019	5.000	115,013	496,596	25,350,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	36,115,013	8,660,362	243,100,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	36,115,013	8,660,362	243,100,000
3399999. Total Mortgages				XXX	XXX	36,115,013	8,660,362	243,100,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																	
0210534	SUNNYVALE	TX		06/02/2010	08/08/2019	5,804,138	.0	.0	.0	.0	.0	.0	5,254,358	5,254,358	.0	.0	.0
0210585	STERLING HEIGHTS	MI		02/01/2012	09/10/2019	3,605,793	.0	.0	.0	.0	.0	.0	3,500,175	3,500,175	.0	.0	.0
0210586	COLUMBUS	OH		12/27/2011	07/31/2019	4,775,627	.0	.0	.0	.0	.0	.0	4,625,110	4,625,110	.0	.0	.0
0210590	GRESHAM	OR		05/02/2012	08/27/2019	8,767,188	.0	.0	.0	.0	.0	.0	8,646,704	8,646,704	.0	.0	.0
0199999. Total - Mortgages Closed by Repayment						22,952,746	.0	.0	.0	.0	.0	.0	22,026,347	22,026,347	.0	.0	.0
Mortgages With Partial Repayments																	
0210292	VIRGINIA BEACH	VA		03/28/2001		1,479,949	.0	.0	.0	.0	.0	.0	.0	38,701	.0	.0	.0
0210324	INWOOD	WV		02/13/2003		1,603,283	.0	.0	.0	.0	.0	.0	.0	30,449	.0	.0	.0
0210326	NORFOLK	VA		12/18/2001		703,252	.0	.0	.0	.0	.0	.0	.0	53,062	.0	.0	.0
0210411	ABERDEEN	MD		09/28/2005		2,958,125	.0	.0	.0	.0	.0	.0	.0	40,502	.0	.0	.0
0210421	CENTERVILLE	OH		02/28/2006		1,242,376	.0	.0	.0	.0	.0	.0	.0	134,222	.0	.0	.0
0210430	OAK PARK	IL		12/08/2005		4,990,196	.0	.0	.0	.0	.0	.0	.0	101,634	.0	.0	.0
0210469	GASTONIA	NC		12/11/2006		1,437,740	.0	.0	.0	.0	.0	.0	.0	11,184	.0	.0	.0
0210471	LOVELAND	CO		12/20/2006		4,365,004	.0	.0	.0	.0	.0	.0	.0	53,686	.0	.0	.0
0210487	MASON	OH		09/28/2007		2,862,039	.0	.0	.0	.0	.0	.0	.0	33,688	.0	.0	.0
0210491	VANDALIA	OH		10/30/2007		1,670,308	.0	.0	.0	.0	.0	.0	.0	12,224	.0	.0	.0
0210499	BLOOMFIELD HILLS	MI		10/03/2007		7,587,286	.0	.0	.0	.0	.0	.0	.0	44,483	.0	.0	.0
0210509	WOODLAWN	MD		01/18/2008		3,439,579	.0	.0	.0	.0	.0	.0	.0	38,711	.0	.0	.0
0210522	BELLEVUE	WA		12/08/2008		5,475,737	.0	.0	.0	.0	.0	.0	.0	33,323	.0	.0	.0
0210534	SUNNYVALE	TX		06/02/2010		5,804,138	.0	.0	.0	.0	.0	.0	.0	79,700	.0	.0	.0
0210540	BRECKSVILLE	OH		08/17/2010		10,061,378	.0	.0	.0	.0	.0	.0	.0	85,562	.0	.0	.0
0210541	BRECKSVILLE	OH		08/17/2010		904,221	.0	.0	.0	.0	.0	.0	.0	12,584	.0	.0	.0
0210542	HOUSTON	TX		11/05/2010		11,976,772	.0	.0	.0	.0	.0	.0	.0	66,449	.0	.0	.0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
0210544	SPOKANE	WA		09/14/2010		4,568,248	0	0	0	0	0	0	139,381	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,942,525	0	0	0	0	0	0	22,576	0	0	0
0210548	COLUMBUS	OH		11/24/2010		6,827,696	0	0	0	0	0	0	100,933	0	0	0
0210550	KATY	TX		04/06/2011		11,922,760	0	0	0	0	0	0	106,547	0	0	0
0210551	W CONSHOHOCKEN	PA		02/07/2011		9,526,157	0	0	0	0	0	0	59,130	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		6,827,259	0	0	0	0	0	0	61,683	0	0	0
0210554	CYPRESS	TX		03/03/2011		10,245,443	0	0	0	0	0	0	45,866	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		5,004,428	0	0	0	0	0	0	42,706	0	0	0
0210557	WOODLAWN	MD		03/30/2011		5,707,368	0	0	0	0	0	0	49,821	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		10,383,210	0	0	0	0	0	0	89,544	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		14,171,865	0	0	0	0	0	0	122,805	0	0	0
0210568	LEXINGTON	KY		10/06/2011		8,238,281	0	0	0	0	0	0	74,963	0	0	0
0210570	TULSA	OK		09/01/2011		6,994,538	0	0	0	0	0	0	42,629	0	0	0
0210572	HANOVER	MD		11/01/2011		8,902,479	0	0	0	0	0	0	78,159	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,589,235	0	0	0	0	0	0	38,605	0	0	0
0210577	LOVELAND	CO		12/08/2011		5,116,255	0	0	0	0	0	0	30,024	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,801,742	0	0	0	0	0	0	82,802	0	0	0
0210585	STERLING HEIGHTS	MI		02/01/2012		3,605,793	0	0	0	0	0	0	26,751	0	0	0
0210586	COLUMBUS	OH		12/27/2011		4,775,627	0	0	0	0	0	0	21,785	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,277,307	0	0	0	0	0	0	62,767	0	0	0
0210589	BOULDER	CO		04/11/2012		14,437,419	0	0	0	0	0	0	79,665	0	0	0
0210590	GRESHAM	OR		05/02/2012		8,767,188	0	0	0	0	0	0	30,479	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,535,007	0	0	0	0	0	0	76,902	0	0	0
0210592	PLANO	TX		04/12/2012		11,951,648	0	0	0	0	0	0	70,772	0	0	0
0210597	ALISO VIEJO	CA		06/19/2012		9,886,231	0	0	0	0	0	0	60,593	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,457,077	0	0	0	0	0	0	63,363	0	0	0
0210605	MILFORD	MI		05/31/2012		4,655,280	0	0	0	0	0	0	113,503	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		11,520,509	0	0	0	0	0	0	69,807	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,214,990	0	0	0	0	0	0	36,884	0	0	0
0210608	DALLAS	TX		08/02/2012		12,321,236	0	0	0	0	0	0	77,599	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,359,087	0	0	0	0	0	0	83,208	0	0	0
0210611	PORTLAND	OR		09/21/2012		16,307,612	0	0	0	0	0	0	85,145	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,333,111	0	0	0	0	0	0	35,792	0	0	0
0210613	TULSA	OK		10/04/2012		14,259,044	0	0	0	0	0	0	91,180	0	0	0
0210614	NASHVILLE	TN		12/11/2012		11,176,373	0	0	0	0	0	0	98,857	0	0	0
0210615	COLUMBIA	MO		12/10/2012		12,070,234	0	0	0	0	0	0	80,581	0	0	0
0210617	NASHVILLE	TN		12/26/2012		12,346,584	0	0	0	0	0	0	106,199	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,648,027	0	0	0	0	0	0	66,103	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,888,959	0	0	0	0	0	0	105,286	0	0	0
0210624	SANDY	UT		06/03/2013		6,443,768	0	0	0	0	0	0	55,096	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,382,008	0	0	0	0	0	0	80,139	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210628	ROCHESTER HILLS	MI		05/28/2013		6,254,226	0	0	0	0	0	0	0	140,908	0	0	0
0210630	VERONA	WI		06/19/2013		9,384,064	0	0	0	0	0	0	0	58,497	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		18,051,543	0	0	0	0	0	0	0	112,602	0	0	0
0210632	FULTON	MD		07/25/2013		5,279,710	0	0	0	0	0	0	0	44,120	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,936,407	0	0	0	0	0	0	0	55,744	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		8,055,523	0	0	0	0	0	0	0	50,156	0	0	0
0210638	COLUMBIA	MO		08/23/2013		9,937,220	0	0	0	0	0	0	0	66,741	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,960,646	0	0	0	0	0	0	0	66,967	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,951,743	0	0	0	0	0	0	0	57,305	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,444,467	0	0	0	0	0	0	0	74,290	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,398,198	0	0	0	0	0	0	0	61,575	0	0	0
0210652	MEDFORD	MA		02/04/2014		22,296,997	0	0	0	0	0	0	0	129,036	0	0	0
0210653	OMAHA	NE		01/29/2014		8,124,345	0	0	0	0	0	0	0	63,657	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,610,393	0	0	0	0	0	0	0	76,230	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,869,253	0	0	0	0	0	0	0	85,274	0	0	0
0210657	PLANO	TX		03/11/2014		7,254,969	0	0	0	0	0	0	0	57,386	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		7,031,185	0	0	0	0	0	0	0	44,469	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,814,499	0	0	0	0	0	0	0	11,476	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,915,632	0	0	0	0	0	0	0	37,433	0	0	0
0210662	FULTON	MD		06/27/2014		4,487,252	0	0	0	0	0	0	0	33,135	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,925,008	0	0	0	0	0	0	0	37,443	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,325,699	0	0	0	0	0	0	0	60,354	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		9,000,000	0	0	0	0	0	0	0	12,512	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,502,918	0	0	0	0	0	0	0	82,766	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,318,066	0	0	0	0	0	0	0	45,125	0	0	0
0210669	MEQUON	WI		09/30/2014		3,377,833	0	0	0	0	0	0	0	25,182	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,278,589	0	0	0	0	0	0	0	31,897	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,873,249	0	0	0	0	0	0	0	28,875	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,432,693	0	0	0	0	0	0	0	102,223	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,541,025	0	0	0	0	0	0	0	52,758	0	0	0
0210677	WAYZATA	MN		12/03/2014		16,515,650	0	0	0	0	0	0	0	128,883	0	0	0
0210678	VISTA	CA		12/10/2014		10,000,105	0	0	0	0	0	0	0	53,416	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,528,465	0	0	0	0	0	0	0	83,450	0	0	0
0210680	OWASSO	OK		12/15/2014		18,575,487	0	0	0	0	0	0	0	101,138	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,348,998	0	0	0	0	0	0	0	81,987	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,348,335	0	0	0	0	0	0	0	63,770	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		16,325,075	0	0	0	0	0	0	0	90,072	0	0	0
0210684	FULTON	MD		05/13/2015		5,188,279	0	0	0	0	0	0	0	39,969	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		16,140,847	0	0	0	0	0	0	0	122,206	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,300,431	0	0	0	0	0	0	0	55,049	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,889,976	0	0	0	0	0	0	0	48,845	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,482,159	0	0	0	0	0	0	0	41,417	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210689	ROCKVILLE	MD		05/11/2015		22,486,510	0	0	0	0	0	0	0	126,024	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,924,331	0	0	0	0	0	0	0	71,610	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		14,908,573	0	0	0	0	0	0	0	166,698	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		23,345,018	0	0	0	0	0	0	0	117,439	0	0	0
0210694	LINCOLN	NE		08/25/2015		14,217,391	0	0	0	0	0	0	0	107,434	0	0	0
0210695	BOULDER	CO		08/31/2015		31,647,771	0	0	0	0	0	0	0	160,930	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		33,576,004	0	0	0	0	0	0	0	171,416	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		18,022,851	0	0	0	0	0	0	0	93,220	0	0	0
0210698	MURRAY	UT		10/02/2015		21,657,314	0	0	0	0	0	0	0	104,505	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		11,112,271	0	0	0	0	0	0	0	56,658	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,377,992	0	0	0	0	0	0	0	32,292	0	0	0
0210701	DES PERES	MO		10/21/2015		15,930,723	0	0	0	0	0	0	0	77,094	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,928,235	0	0	0	0	0	0	0	50,776	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		15,302,498	0	0	0	0	0	0	0	106,707	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		18,232,682	0	0	0	0	0	0	0	127,948	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,393,588	0	0	0	0	0	0	0	67,861	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		27,114,467	0	0	0	0	0	0	0	128,826	0	0	0
0210720	MADISON	WI		06/20/2016		9,547,305	0	0	0	0	0	0	0	50,187	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,341,888	0	0	0	0	0	0	0	73,105	0	0	0
0210725	URBANDALE	IA		09/01/2016		27,417,128	0	0	0	0	0	0	0	158,490	0	0	0
0210727	CHICAGO	IL		09/21/2016		16,193,458	0	0	0	0	0	0	0	94,897	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		14,125,440	0	0	0	0	0	0	0	103,347	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		31,480,793	0	0	0	0	0	0	0	192,084	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,553,795	0	0	0	0	0	0	0	47,269	0	0	0
0210737	FORT MILL	SC		10/25/2016		29,533,580	0	0	0	0	0	0	0	155,152	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,452,819	0	0	0	0	0	0	0	79,082	0	0	0
0210747	BOSTON	MA		01/17/2017		13,000,000	0	0	0	0	0	0	0	58,543	0	0	0
0210748	CONCORD	NH		05/01/2017		6,734,488	0	0	0	0	0	0	0	44,374	0	0	0
0210749	CONCORD	NH		05/01/2017		14,142,434	0	0	0	0	0	0	0	93,185	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,347,284	0	0	0	0	0	0	0	44,886	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,538,609	0	0	0	0	0	0	0	81,938	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,509,067	0	0	0	0	0	0	0	103,138	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,376,022	0	0	0	0	0	0	0	78,743	0	0	0
0210760	REDMOND	WA		11/08/2017		17,738,304	0	0	0	0	0	0	0	111,774	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		28,418,611	0	0	0	0	0	0	0	125,640	0	0	0
0210762	OXFORD	OH		11/01/2017		18,741,520	0	0	0	0	0	0	0	122,687	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		21,545,544	0	0	0	0	0	0	0	297,375	0	0	0
0210766	DENVER	CO		12/18/2017		12,101,776	0	0	0	0	0	0	0	56,448	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		17,944,320	0	0	0	0	0	0	0	158,480	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,394,549	0	0	0	0	0	0	0	41,195	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		13,318,204	0	0	0	0	0	0	0	62,978	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		19,731,916	0	0	0	0	0	0	0	119,370	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
0210784	SALT LAKE CITY	UT		04/23/2018		21,894,701	0	0	0	0	0	0	135,718	0	0	0	
0210786	SANTA MONICA	CA		06/08/2018		11,861,776	0	0	0	0	0	0	71,662	0	0	0	
0210790	BEAVERTON	OR		06/26/2018		6,903,505	0	0	0	0	0	0	59,836	0	0	0	
0210791	WILSONVILLE	OR		06/26/2018		13,860,964	0	0	0	0	0	0	86,172	0	0	0	
0210796	STAMFORD	CT		07/11/2018		8,040,906	0	0	0	0	0	0	45,917	0	0	0	
0210797	OMAHA	NE		06/15/2018		13,870,414	0	0	0	0	0	0	80,643	0	0	0	
0210798	ANNAPOLIS	MD		07/10/2018		10,921,486	0	0	0	0	0	0	61,080	0	0	0	
0210799	SCOTTSDALE	AZ		06/26/2018		25,500,000	0	0	0	0	0	0	68,145	0	0	0	
0210800	NEW ALBANY	OH		07/19/2018		32,261,867	0	0	0	0	0	0	184,991	0	0	0	
0210803	DALLAS	TX		12/30/2008		3,812,226	0	0	0	0	0	0	20,149	0	0	0	
0210804	DALLAS	TX		12/30/2008		9,530,566	0	0	0	0	0	0	50,371	0	0	0	
0210813	LENEXA	KS		01/28/2019		0	0	0	0	0	0	0	76,260	0	0	0	
0210815	ST PAUL	MN		04/09/2019		0	0	0	0	0	0	0	33,266	0	0	0	
0210819	LOUISVILLE	KY		05/01/2019		0	0	0	0	0	0	0	81,432	0	0	0	
0210828	GARNER	NC		06/07/2019		0	0	0	0	0	0	0	38,873	0	0	0	
0210831	HIGHLANDS PARK	CO		07/29/2019		0	0	0	0	0	0	0	30,659	0	0	0	
210405A	GREELEY	CO		05/05/2005		1,850,585	0	0	0	0	0	0	50,476	0	0	0	
210578A	KENNESAW	GA		10/31/2011		15,604,761	0	0	0	0	0	0	85,686	0	0	0	
210578B	KENNESAW	GA		11/20/2017		3,919,884	0	0	0	0	0	0	21,231	0	0	0	
210622A	LA JOLLA	CA		02/15/2013		16,968,837	0	0	0	0	0	0	77,266	0	0	0	
210622B	LA JOLLA	CA		06/05/2018		4,969,756	0	0	0	0	0	0	15,935	0	0	0	
210634A	E LONGMEADOW	MA		06/27/2013		17,049,634	0	0	0	0	0	0	95,785	0	0	0	
210634B	E LONGMEADOW	MA		08/16/2017		2,930,933	0	0	0	0	0	0	14,760	0	0	0	
210673A	ST LOUIS	MO		10/09/2014		22,191,504	0	0	0	0	0	0	123,351	0	0	0	
210673B	ST LOUIS	MO		05/15/2019		0	0	0	0	0	0	0	15,009	0	0	0	
210753A	EDINA	MN		09/01/2017		13,681,965	0	0	0	0	0	0	129,438	0	0	0	
210753B	EDINA	MN		04/09/2019		0	0	0	0	0	0	0	15,471	0	0	0	
210812A	OVERLAND PARK	KS		12/10/2018		22,000,000	0	0	0	0	0	0	122,063	0	0	0	
210812B	OVERLAND PARK	KS		12/10/2018		8,000,000	0	0	0	0	0	0	32,001	0	0	0	
210817A	SANDY SPRINGS	GA		02/07/2019		0	0	0	0	0	0	0	68,831	0	0	0	
210817B	SANDY SPRINGS	GA		02/07/2019		0	0	0	0	0	0	0	14,183	0	0	0	
210822C	FORT WORTH	TX		03/28/2019		0	0	0	0	0	0	0	(7,784)	0	0	0	
210823C	FORT WORTH	TX		03/28/2019		0	0	0	0	0	0	0	(15,496)	0	0	0	
210825C	POOLER	GA		03/28/2019		0	0	0	0	0	0	0	(136,265)	0	0	0	
210826C	JACKSONVILLE	FL		08/23/2019		0	0	0	0	0	0	0	(176)	0	0	0	
0299999	Total - Mortgages With Partial Repayments						1,872,261,493	0	0	0	0	0	0	12,621,876	0	0	0
0599999	Total Mortgages						1,895,214,239	0	0	0	0	0	0	22,026,347	0	0	0

QE02.4

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13	
			3	4										
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated														
46332# 12 4	Ironwood Mezzanine Fund IV-B.....		Wilmington.....	DE...	Ironwood Mezzanine Fund IV-B.....		06/12/2018...	.....2	.....0	.....876,131	.....0	.....0	.....4.240
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									0876,13100XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
726300 00 0	A&M Capital Partners II.....		Wilmington.....	DE...	A&M Capital Partners II.....		08/30/2019...	.....3	.....2,216,691	.....0	.....0	.....0	.....1.670
727500 00 0	Altas Partners Holding II LP.....		San Francisco.....	CA...	Altas Partners Holding II LP.....		04/09/2019...	.....3	.....0	.....4,421,203	.....0	.....0	.....2.000
720800 00 2	ArLight Energy Partners Fd VI.....		Wilmington.....	DE...	ArLight Energy Partners Fd VI.....		04/01/2016.....	.....0	.....0	.....1,074,787	.....0	.....0	.....0.360
723900 00 7	Arrowhead Capital Fund III LP.....		Dover.....	DE...	Arrowhead Capital Fund III LP.....		06/28/2017.....	.....2	.....0	.....69,107	.....0	.....0	.....6.670
717600 00 1	Avista Capital Partners III LP.....		Wilmington.....	DE...	Avista Capital Partners III LP.....		04/01/2015.....	.....3	.....0	.....572,086	.....0	.....0	.....1.120
725800 00 0	Banc Fund X LP.....		Chicago.....	IL.....	Banc Fund X LP.....		05/16/2018.....	.....3	.....0	.....1,600,000	.....0	.....0	.....6.080
722800 00 0	Bluescape Energy Recap.....		Wilmington.....	DE...	Bluescape Energy Recap.....		09/20/2016.....	.....0	.....0	.....867,714	.....0	.....0	.....3.000
723500 00 5	Canvas Ventures 2 LP.....		Wilmington.....	DE...	Canvas Ventures 2 LP.....		05/09/2017.....	.....1	.....0	.....854,118	.....0	.....0	.....5.000
726000 00 0	Capital Partners III.....		Wilmington.....	DE...	Capital Partners III.....		05/30/2018.....	.....3	.....0	.....70,663	.....0	.....0	.....2.330
717900 00 5	Court Square Capital Part III.....		Wilmington.....	DE...	Court Square Capital Part III.....		07/01/2016.....	.....3	.....0	.....46,770	.....0	.....0	.....1.010
723000 00 6	Crescent Mezzanine Partner VII.....		Wilmington.....	DE...	Crescent Mezzanine Partner VII.....		12/08/2016.....	.....2	.....0	.....2,457,407	.....0	.....0	.....0.430
724600 00 2	EnCap Energy Capital Fund XI.....		Houston.....	TX...	EnCap Energy Capital Fund XI.....		12/18/2017.....	.....0	.....0	.....547,493	.....0	.....0	.....0.340
723400 00 8	Energy & Minerals Fund IV LP.....		Wilmington.....	DE...	Energy & Minerals Fund IV LP.....		04/26/2017.....	.....0	.....0	.....817,142	.....0	.....0	.....0.920
722100 00 5	Gamut Investment Fund I LP.....		Wilmington.....	DE...	Gamut Investment Fund I LP.....		05/23/2016.....	.....3	.....0	.....110,747	.....0	.....0	.....1.500
719100 00 0	Greenbriar Equity Fund III.....		Wilmington.....	DE...	Greenbriar Equity Fund III.....		07/01/2016.....	.....3	.....0	.....155,161	.....0	.....0	.....1.190
723600 00 3	Gridiron Energy LLC.....		Wilmington.....	DE...	Gridiron Energy LLC.....		05/10/2017.....	.....0	.....0	.....1,400	.....0	.....0	.....0.330
725900 00 0	LS Power Fund IV Feeder 1 LP.....		Wilmington.....	DE...	LS Power Fund IV Feeder 1 LP.....		11/27/2018.....	.....0	.....0	.....75,377	.....0	.....0	.....0.890
719400 00 4	Littlejohn Fund V.....		Wilmington.....	DE...	Littlejohn Fund V.....		07/01/2015.....	.....3	.....0	.....708,507	.....0	.....0	.....0.780
721200 00 4	Lovell Minnick Equity Ptnr IV.....		Dover.....	DE...	Lovell Minnick Equity Ptnr IV.....		12/01/2015.....	.....3	.....0	.....640,410	.....0	.....0	.....2.000
721100 00 6	MSouth Equity Partners III LP.....		Wilmington.....	DE...	MSouth Equity Partners III LP.....		11/09/2015.....	.....3	.....0	.....441,508	.....0	.....0	.....1.540
725700 00 0	MSouth Equity Partners IV LP.....		Wilmington.....	DE...	MSouth Equity Partners IV LP.....		09/06/2019.....	.....3	.....602,988	.....0	.....0	.....0	.....2.270
724100 00 3	Mithril II LP.....		Dover.....	DE...	Mithril II LP.....		09/08/2017.....	.....1	.....0	.....3,092,302	.....0	.....0	.....2.820
724700 01 8	Monomoy Capital Partners III L.....		Dover.....	DE...	Monomoy Capital Partners III L.....		12/18/2017.....	.....3	.....0	.....229,013	.....0	.....0	.....1.970
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....		Dover.....	DE...	NB PRIVATE EQUITY CREDIT OPP.....		10/13/2017.....	.....2	.....0	.....31,049	.....0	.....0	.....2.360
721900 00 9	NGP Natural Resources XI.....		Wilmington.....	DE...	NGP Natural Resources XI.....		03/10/2016.....	.....0	.....0	.....32,972	.....0	.....0	.....0.040
727100 00 0	NGP Natural Resources XII.....		Dover.....	DE...	NGP Natural Resources XII.....		02/25/2019.....	.....0	.....0	.....284,133	.....0	.....0	.....0.240
724500 00 4	New Mountain Investments V LP.....		Wilmington.....	DE...	New Mountain Investments V LP.....		11/29/2017.....	.....3	.....0	.....1,874,422	.....0	.....0	.....0.410
719800 00 5	New Mountain Partners IV LP.....		Wilmington.....	DE...	New Mountain Partners IV LP.....		10/14/2016.....	.....3	.....0	.....37,917	.....0	.....0	.....0.360
718200 00 9	Pamlico Capital III LP.....		Wilmington.....	DE...	Pamlico Capital III LP.....		10/01/2016.....	.....3	.....0	.....178,050	.....0	.....0	.....1.540
722000 00 7	Pfungsten Partners Fund V LP.....		Wilmington.....	DE...	Pfungsten Partners Fund V LP.....		03/30/2016.....	.....3	.....0	.....885,917	.....0	.....0	.....3.930
718000 00 3	Pine Brook Capital Partners II.....		Wilmington.....	DE...	Pine Brook Capital Partners II.....		07/01/2016.....	.....3	.....0	.....137,662	.....0	.....0	.....0.460
724900 00 6	Primus Capital Fund VIII LP.....		Cleveland.....	OH...	Primus Capital Fund VIII LP.....		12/21/2017.....	.....3	.....0	.....1,581,469	.....0	.....0	.....2.780
725400 00 6	Public Pension Capital LLC.....		Wilmington.....	DE...	Public Pension Capital LLC.....		04/26/2018.....	.....3	.....0	.....80,048	.....0	.....0	.....3.180
723300 00 0	Summit Partners Growth Eq IX-A.....		Wilmington.....	DE...	Summit Partners Growth Eq IX-A.....		04/14/2017.....	.....3	.....0	.....1,824,000	.....0	.....0	.....0.450
722200 00 3	Summitt Ptners Vent Cap Fd IV.....		Wilmington.....	DE...	Summitt Ptners Vent Cap Fd IV.....		05/24/2016.....	.....1	.....0	.....589,500	.....0	.....0	.....1.160
727800 00 0	The Energy & Mineral Grp Fd V.....		Dover.....	DE...	The Energy & Mineral Grp Fd V.....		05/10/2019.....	.....0	.....0	.....1,561,591	.....0	.....0	.....3.880

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
722300 00 1	Thoma Bravo Fund XII LP.....	Wilmington.....	DE...	Thoma Bravo Fund XII LP.....		05/31/2016.....	.....3	.....0	.....92,642	.....0	.....0	.....0.260
726800 00 0	Thoma Bravo Fund XIII LP.....	Dover.....	DE...	Thoma Bravo Fund XIII LP.....		02/14/2019.....	.....3	.....0	.....73,684	.....0	.....0	.....0.060
723100 00 4	Vista Credit Opp Fund II LP.....	Wilmington.....	DE...	Vista Credit Opp Fund II LP.....		12/12/2016.....	.....2	.....0	.....2,561,692	.....0	.....0	.....1.100
722500 00 6	Vista Equity Partners Fund VI.....	Wilmington.....	DE...	Vista Equity Partners Fund VI.....		06/28/2016.....	.....3	.....0	.....147,443	.....0	.....0	.....0.100
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE...	Vista Foundation Fund III LP.....		07/15/2016.....	.....3	.....0	.....93,083	.....0	.....0	.....0.360
726600 00 0	Butterfly Fund II LP.....	Grand Cayman.....	CYM.	Butterfly Fund II LP.....		11/16/2018.....	.....3	.....0	.....258,899	.....0	.....0	.....2.750
723800 00 9	Carlyle Structured Credit.....	George Town.....	CYM.	Carlyle Structured Credit.....		09/22/2017.....	.....2	.....0	.....5,716,738	.....0	.....0	.....3.580
727400 00 0	Miruvor LLP.....	Grand Cayman.....	CYM.	Miruvor LLP.....		03/11/2019.....	.....1	.....0	.....2,500,000	.....0	.....0	.....4.170
726900 00 0	Vista Equity Partners Fund VII.....	Grand Cayman.....	CYM.	Vista Equity Partners Fund VII.....		01/24/2019.....	.....3	.....0	.....1,027,994	.....0	.....0	.....0.020
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....2,819,679	.....40,423,820	.....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...	CrossHarbor Inst Partn 2018.....		10/18/2018.....	.....0	.....0	.....1,499,342	.....0	.....0	.....3.970
720100 00 7	CrossHarbor Instit Ptners 2014.....	Wilmington.....	DE...	CrossHarbor Instit Ptners 2014.....		07/01/2015.....	.....0	.....0	.....516,000	.....0	.....0	.....3.000
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE...	Crow Holdings Realty Ptr VII.....		01/14/2016.....	.....0	.....0	.....16,006	.....0	.....0	.....1.080
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE...	Waterton Residential Property Venture XI.....		10/21/2015.....	.....0	.....0	.....41,848	.....0	.....0	.....2.940
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....2,073,196	.....0	.....0	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....2,819,679	.....43,373,147	.....0	.....0	.....XXX.....
4699999. Totals.....								.....2,819,679	.....43,373,147	.....0	.....0	.....XXX.....

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
46332# 12 4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE..	Capital Distribution.....	06/12/2018	09/27/2019	.....58,919	.....0	.....0	.....0	.....0	.....0	.....0	.....58,919	.....0	.....0	.....0	.....0	.....58,919
46332# 12 4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE..	Income Allocation.....	06/12/2018	09/30/2019	.....270,801	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(270,801)	.....0	.....0	.....0	.....270,801
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....329,720	.....0	.....0	.....0	.....0	.....0	.....58,919	.....(270,801)	.....0	.....0	.....0	.....329,720
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
727500 00 0	Altas Partners Holding II LP.....	San Francisco.....	CA..	Capital Distribution.....	04/09/2019	07/05/2019	.....273,733	.....0	.....0	.....0	.....0	.....0	.....0	.....273,733	.....273,733	.....0	.....0	.....0	.....0
722400 00 9	Altas Partners Holdings LP.....	Wilmington.....	DE..	Capital Distribution.....	06/01/2016	09/06/2019	.....1,455,275	.....0	.....0	.....0	.....0	.....0	.....0	.....1,455,275	.....585,229	.....0	.....0	.....0	.....870,046
723900 00 7	Arrowhead Capital Fund III LP.....	Dover.....	DE..	Capital Distribution.....	06/28/2017	07/09/2019	.....80,669	.....0	.....0	.....0	.....0	.....0	.....0	.....80,669	.....0	.....0	.....0	.....0	.....80,669
723900 00 7	Arrowhead Capital Fund III LP.....	Dover.....	DE..	Income Allocation.....	06/28/2019	08/31/2019	.....31,918	.....0	.....0	.....0	.....0	.....0	.....0	.....(31,918)	.....0	.....0	.....0	.....0	.....31,918
715200 00 2	Avista Capital Partners II.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2015	06/26/2019	.....79,005	.....0	.....0	.....0	.....0	.....0	.....0	.....79,005	.....0	.....0	.....0	.....0	.....79,005
717600 00 1	Avista Capital Partners III LP.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2015	08/06/2019	.....4,380,618	.....0	.....0	.....0	.....0	.....0	.....0	.....4,380,618	.....2,881,920	.....0	.....0	.....0	.....1,498,698

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
714800 00 0	Banc Fund VIII.....	Chicago.....	IL..	Capital Distribution.....	07/01/2015	07/05/2019	1,120,000	0	0	0	0	0	0	1,120,000	720,000	0	0	0	400,000
719500 00 1	Banc Fund IX LP.....	Chicago.....	IL..	Capital Distribution.....	07/01/2015	09/20/2019	131,250	0	0	0	0	0	0	131,250	0	0	0	0	131,250
725800 00 0	Banc Fund X.....	Chicago.....	IL..	Income Allocation.....	05/16/2018	09/30/2019	130,858	0	0	0	0	0	0	0	(103,858)	0	0	0	103,858
722800 00 0	Bluescape Energy Recap.....	Wilmington.....	DE..	Capital Distribution.....	09/20/2016	07/15/2019	124,733	0	0	0	0	0	0	124,733	832	0	0	0	123,901
726100 00 0	CP ChromaScape LLC.....	Wilmington.....	DE..	Capital Distribution.....	06/27/2018	07/31/2019	32,800	0	0	0	0	0	0	32,800	0	0	0	0	32,800
727000 00 0	CP Thor LLC.....	Wilmington.....	DE..	Capital Distribution.....	11/20/2018	08/01/2019	(102,081)	0	0	0	0	0	0	(102,081)	(33,594)	0	0	0	(68,487)
726000 00 0	Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	05/30/2018	08/09/2019	115,477	0	0	0	0	0	0	115,477	115,477	0	0	0	0
717900 00 5	Court Square Capital Part III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	08/23/2019	7,566	0	0	0	0	0	0	7,566	7,566	0	0	0	0
723000 00 6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE..	Capital Distribution.....	12/08/2016	08/05/2019	1,019,910	0	0	0	0	0	0	1,019,910	885,345	0	0	0	134,565
723400 00 8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE..	Capital Distribution.....	04/26/2017	09/09/2019	1,296,727	0	0	0	0	0	0	1,296,727	0	0	0	0	1,296,727
716200 00 1	Energy Fund XV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	07/15/2019	559,746	0	0	0	0	0	0	559,746	316,670	0	0	0	243,076
718100 00 1	Energy XVI LP.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	09/30/2019	230,985	0	0	0	0	0	0	230,985	114,582	0	0	0	116,403
722100 00 5	Gamut Investment Fund I LP.....	Wilmington.....	DE..	Capital Distribution.....	05/23/2016	07/17/2019	6,608	0	0	0	0	0	0	6,608	6,608	0	0	0	0
719200 00 8	Great Hill Equity Partners V.....	Wilmington.....	DE..	Capital Distribution.....	10/01/2016	08/09/2019	1,800,000	0	0	0	0	0	0	1,800,000	684,000	0	0	0	1,116,000
719100 00 0	Greenbriar Equity Fund III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	09/01/2019	2,082,566	0	0	0	0	0	0	2,082,566	1,412,803	0	0	0	669,763
723600 00 3	Gridiron Energy LLC.....	Wilmington.....	DE..	Capital Distribution.....	05/10/2017	07/25/2019	184,167	0	0	0	0	0	0	184,167	184,167	0	0	0	0
715700 00 1	Littlejohn Fund IV.....	Wilmington.....	DE..	Reverse Expense Allocation.....	06/09/2010	07/01/2019	(375,901)	0	0	0	0	0	0	0	(375,901)	0	0	0	375,901
719400 00 4	Littlejohn Fund V.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015	07/02/2019	291,592	0	0	0	0	0	0	291,592	0	0	0	0	291,592
721200 00 4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE..	Capital Distribution.....	12/01/2015	07/02/2019	9,748,965	0	0	0	0	0	0	9,748,965	872,789	0	0	0	8,876,176
724100 00 3	Mithril II LP.....	Dover.....	DE..	Capital Distribution.....	09/08/2017	09/05/2019	4,586	0	0	0	0	0	0	4,586	4,586	0	0	0	0
724700 01 8	Monomy Capital Partners III L.....	Dover.....	DE..	Capital Distribution.....	12/18/2017	09/18/2019	580,198	0	0	0	0	0	0	580,198	0	0	0	0	580,198
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE..	Capital Distribution.....	10/13/2017	09/01/2019	302,108	0	0	0	0	0	0	302,108	178,534	0	0	0	123,574
721900 00 9	NGP Natural Resources XI.....	Wilmington.....	DE..	Capital Distribution.....	03/10/2016	08/07/2019	92,410	0	0	0	0	0	0	92,410	60,213	0	0	0	32,197
724500 00 4	New Mountain Investments V LP.....	Wilmington.....	DE..	Capital Distribution.....	11/29/2017	07/11/2019	24,950	0	0	0	0	0	0	24,950	24,950	0	0	0	0
719800 00 5	New Mountain Partners IV LP.....	Wilmington.....	DE..	Capital Distribution.....	10/14/2016	07/26/2019	7,211,998	0	0	0	0	0	0	7,211,998	1,539,475	0	0	0	5,672,523
723200 00 2	Newstone Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	12/27/2016	07/10/2019	376,069	0	0	0	0	0	0	376,069	1,676	0	0	0	374,393
718200 00 9	Pamlico Capital III LP.....	Wilmington.....	DE..	Capital Distribution.....	10/01/2016	09/10/2019	4,111,177	0	0	0	0	0	0	4,111,177	1,521,256	0	0	0	2,589,922
718000 00 3	Pine Brook Capital Partners II.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	07/29/2019	133,791	0	0	0	0	0	0	133,791	65,795	0	0	0	67,996
723300 00 0	Summit Partners Growth Eq IX-A.....	Wilmington.....	DE..	Capital Distribution.....	04/14/2017	08/22/2019	1,873,336	0	0	0	0	0	0	1,873,336	405,375	0	0	0	1,467,961
722200 00 3	Summitt Ptners Vent Cap Fd IV.....	Wilmington.....	DE..	Capital Distribution.....	05/24/2016	08/21/2019	242,730	0	0	0	0	0	0	242,730	298,099	0	0	0	(55,369)
727800 00 0	The Energy & Mineral Grp Fd V.....	Dover.....	DE..	Capital Distribution.....	05/10/2019	07/29/2019	2,151,477	0	0	0	0	0	0	2,151,477	2,091,468	0	0	0	60,009
722300 00 1	Thoma Bravo Fund XII LP.....	Wilmington.....	DE..	Capital Distribution.....	05/31/2016	07/22/2019	388,417	0	0	0	0	0	0	388,417	269,695	0	0	0	118,722
726800 00 0	Thoma Bravo Fund XIII LP.....	Dover.....	DE..	Capital Distribution.....	02/14/2019	09/25/2019	81	0	0	0	0	0	0	81	0	0	0	0	81
723100 00 4	Vista Credit Opp Fund II LP.....	Wilmington.....	DE..	Capital Distribution.....	12/12/2016	08/06/2019	2,561,462	0	0	0	0	0	0	2,561,462	2,009,942	0	0	0	551,520
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	08/21/2019	195,270	0	0	0	0	0	0	195,270	70,297	0	0	0	124,973
724300 00 9	West Marine LLC.....	Wilmington.....	DE..	Capital Distribution.....	09/11/2017	09/18/2019	625,402	0	0	0	0	0	0	625,402	0	0	0	0	625,402
726600 00 0	Butterfly Fund II LP.....	Grand Cayman.....	CYM	Reverse Expense Allocation.....	04/24/2019	08/01/2019	0	0	0	0	0	0	0	0	(946,844)	0	0	0	946,844
726600 00 0	Butterfly Fund II LP.....	Grand Cayman.....	CYM	Capital Distribution.....	11/16/2018	08/01/2019	463,219	0	0	0	0	0	0	463,219	463,219	0	0	0	0
723800 00 9	Carlyle Structured Credit.....	George Town.....	CYM	Capital Distribution.....	09/22/2017	08/19/2019	2,996,404	0	0	0	0	0	0	2,996,404	2,411,522	0	0	0	584,882
723800 00 9	Carlyle Structured Credit.....	George Town.....	CYM	Expense Allocation.....	09/22/2017	09/30/2019	(80,076)	0	0	0	0	0	0	0	80,076	0	0	0	(80,076)
726900 00 0	Vista Equity Partners Fund VII.....	Grand Cayman.....	CYM	Capital Distribution.....	01/24/2019	08/01/2019	277,491	0	0	0	0	0	0	277,491	277,491	0	0	0	0
722700 00 2	Perfund Capital Fund V.....	Toronto.....	ON..	Capital Distribution.....	08/19/2016	07/26/2019	239,039	0	0	0	0	0	7,412	246,451	7,412	(7,412)	0	(7,412)	239,039
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						49,478,725	0	0	0	0	0	7,412	49,779,338	19,350,687	(7,412)	0	(7,412)	30,428,651

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
725300 00 8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE..	Capital Contribution.....	02/08/2019	09/01/2019	.....312,782	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....171,978	.....0	.....0	.....0	.....(171,978)
720100 00 7	CrossHarbor Inst Ptners 2014.....	Wilmington.....	DE..	Income Allocation.....	02/09/2015	09/30/2019	.....475,512	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(475,512)	.....0	.....0	.....0	.....475,512
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE..	Capital Distribution.....	01/14/2016	09/01/2019	.....818,658	.....0	.....0	.....0	.....0	.....0	.....0	.....818,658	.....420,131	.....0	.....0	.....0	.....398,527
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE..	Capital Distribution.....	10/21/2015	07/31/2019	.....1,511,911	.....0	.....0	.....0	.....0	.....0	.....0	.....1,511,911	.....812,722	.....0	.....0	.....0	.....699,189
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....3,118,863	.....0	.....0	.....0	.....0	.....0	.....0	.....2,330,569	.....929,319	.....0	.....0	.....0	.....1,401,250
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																				
720000 00 9	PNC Real Estate Tax Credit Cap Instit Fu.....	Wilmington.....	DE..	Capital Distribution.....	12/15/2014	08/27/2019	.....2,262	.....0	.....0	.....0	.....0	.....0	.....0	.....2,262	.....0	.....0	.....0	.....0	.....2,262
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....						2,2620000002,262000002,262
Any Other Class of Asset - Unaffiliated																				
726700 00 0	Advantage Capital Solar Ptr II.....	Wilmington.....	DE..	Capital Distribution.....	10/29/2018	07/15/2019	.....68,786	.....0	.....0	.....0	.....0	.....0	.....0	.....68,786	.....68,786	.....0	.....0	.....0	.....0
717700 00 9	GLC Solar Gen II LLC.....	Waterbury.....	VT..	Capital Distribution.....	01/07/2013	07/09/2019	.....2,223	.....0	.....0	.....0	.....0	.....0	.....0	.....2,223	.....2,223	.....0	.....0	.....0	.....0
4299999. Total - Any Other Class of Asset - Unaffiliated.....							.....71,009	.....0	.....0	.....0	.....0	.....0	.....0	.....71,009	.....71,009	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....						53,000,579000007,41252,242,09720,080,214(7,412)0(7,412)(7,412)32,161,883
4699999. Totals.....						53,000,579000007,41252,242,09720,080,214(7,412)0(7,412)(7,412)32,161,883

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
38376U	JU 4		09/01/2019	Interest Capitalization		25,428	25,428	0	1
38379P	S7 3		09/25/2019	Wells Fargo Funds		7,070,287	7,001,097	16,919	1
38380M	3Y 5		07/12/2019	Nomura Securities		11,963,790	12,373,668	17,048	1
38380N	JF 7		09/25/2019	Citigroup Global		6,055,835	6,073,390	14,677	1
38380U	2K 8		08/01/2019	Morgan Stanley DWD		4,733,399	4,593,269	1,786	1
38380U	2K 8		09/01/2019	Interest Capitalization		13,397	13,397	0	1
38380U	E4 1		07/30/2019	Wells Fargo Funds		2,710,772	2,642,239	257	1
38380U	E4 1		09/01/2019	Interest Capitalization		7,707	7,707	0	1
38380Y	BZ 7		09/01/2019	Interest Capitalization		147,210	147,210	0	1
0599999 Total - Bonds - U.S. Government						32,727,825	32,877,405	50,687	XXX
Bonds - All Other Government									
000000	00 0	D	09/23/2019	Blackrock EM Sovereign Fund		3,929,895	3,950,000	0	1FE
000000	00 0	D	09/23/2019	Blackrock EM Sovereign Fund		1,596,576	1,600,000	0	1FE
836205	BB 9	D	09/23/2019	Blackrock EM Sovereign Fund		1,970,000	1,970,000	0	3FE
1099999 Total - Bonds - All Other Government						7,496,471	7,520,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A1	SB 2		09/01/2019	Interest Capitalization		380,621	380,621	0	1
3136A8	SM 3		08/22/2019	Morgan Stanley DWD		3,026,190	2,960,052	6,413	1
3136A8	SM 3		09/01/2019	Interest Capitalization		7,400	7,400	0	1
3136AJ	RR 9		09/01/2019	Interest Capitalization		83,464	83,464	0	1
3136AV	ZS 1		09/01/2019	Interest Capitalization		40,316	40,316	0	1
3136B0	ZB 5		09/01/2019	Interest Capitalization		100,976	100,976	0	1
3136B5	QC 2		09/16/2019	Mitsubishi		2,750,009	2,766,000	4,149	1
3136B5	QG 3		07/19/2019	Stephens Inc.		4,897,976	4,927,231	13,892	1
3136B5	YJ 8		09/05/2019	Goldman Sachs & Company		4,679,701	4,656,419	3,492	1
3137F5	2Z 1		09/01/2019	Interest Capitalization		45,753	45,753	0	1
3137FH	CC 5		09/01/2019	Interest Capitalization		96,800	96,800	0	1
3137FH	HP 1		09/01/2019	Interest Capitalization		90,349	90,349	0	1
3137FH	UC 5		09/01/2019	Interest Capitalization		148,045	148,045	0	1
3137FJ	AX 7		09/01/2019	Interest Capitalization		93,433	93,433	0	1
3137FK	2F 2		09/01/2019	Interest Capitalization		169,197	169,197	0	1
3137FK	7K 6		09/01/2019	Interest Capitalization		168,427	168,427	0	1
3137FK	D2 9		07/11/2019	Citigroup Global		16,248,948	15,404,698	25,675	1
3137FK	D2 9		09/01/2019	Interest Capitalization		102,869	102,869	0	1
3137FK	SD 9		09/01/2019	Interest Capitalization		150,133	150,133	0	1
3137FN	R6 9		09/06/2019	BNP Paribas		9,479,609	9,552,747	7,961	1
3138LN	4G 3		06/28/2019	Citigroup Global		(8,256)	(7,589)	1,379	1
35563C	AJ 7		07/26/2019	Brean Capital		6,364,044	5,821,881	18,358	1
35563P	CB 3		09/01/2019	Interest Capitalization		128,104	128,104	0	1
35563P	KK 4		09/01/2019	Interest Capitalization		97,095	97,095	0	1
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments						49,341,203	47,984,421	81,319	XXX
Bonds - Industrial and Miscellaneous									
00914A	AE 2		09/19/2019	Credit Suisse		2,937,270	3,000,000	1,896	2FE
02209S	AN 3		08/02/2019	ATHENE		2,024,340	2,000,000	28,025	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
03522A AJ 9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/4.....		07/30/2019.....	Susquehanna Intl.....		2,251,640	2,000,000	0	2FE.....
036752 AJ 2	Anthem Inc 2.375% 01/15/25.....		09/04/2019.....	ATHENE.....		1,998,240	2,000,000	0	2FE.....
036752 AK 9	Anthem Inc 3.700% 09/15/49.....		09/09/2019.....	Various.....		7,923,400	8,000,000	617	2FE.....
049560 AS 4	Atmos Energy 3.375% 09/15/49.....		09/25/2019.....	JP Morgan.....		6,994,820	7,000,000	0	1FE.....
05526D BB 0	BAT CAPITAL CORP 3.557% 08/15/27.....		08/14/2019.....	Various.....		5,035,160	5,000,000	48,810	2FE.....
071813 BP 3	Baxter International Inc 3.500% 08/15/.....		07/05/2019.....	BNP Paribas.....		2,790,270	3,000,000	42,000	1FE.....
09256B AL 1	BLACKSTONE HOLDINGS FINA 2.500% 01/10/.....		09/03/2019.....	ATHENE.....		493,670	500,000	0	1FE.....
100743 AL 7	BOSTON GAS COMPANY 3.001% 08/01/29.....		07/24/2019.....	Morgan Stanley DWD.....		1,000,000	1,000,000	0	1FE.....
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3.....		09/13/2019.....	Various.....		5,091,080	5,000,000	550	1FE.....
124857 AN 3	CBS CORP 4.600% 01/15/45.....		09/05/2019.....	Various.....		6,120,130	5,500,000	32,200	2FE.....
125509 BW 8	Cigna Corp 3.875% 10/15/47.....		07/30/2019.....	JP Morgan.....		1,866,420	2,000,000	22,819	2FE.....
125523 AH 3	Cigna Corp 4.375% 10/15/28.....		08/28/2019.....	Tax Free Exchange.....		1,979,834	2,000,000	0	2FE.....
125523 AK 6	Cigna Corp 4.900% 12/15/48.....		08/28/2019.....	Tax Free Exchange.....		4,002,689	4,000,000	0	2FE.....
126408 HP 1	CSX Corp 4.500% 03/15/49.....		09/09/2019.....	Citigroup Global.....		3,515,970	3,000,000	72,375	2FE.....
126650 DG 2	CVS Health Corp 3.250% 08/15/29.....		08/08/2019.....	Barclays Capital.....		2,972,910	3,000,000	0	2FE.....
14314D AA 1	CARLYLE FINANCE SUB LLC 3.500% 09/19/2.....		09/05/2019.....	ATHENE.....		998,410	1,000,000	0	2FE.....
171798 AE 1	CIMAREX ENERGY CO 4.375% 03/15/29.....		09/25/2019.....	Various.....		8,374,180	8,000,000	90,052	2FE.....
172967 KR 1	Citigroup Inc 4.750% 05/18/46.....		08/19/2019.....	Susquehanna Intl.....		662,909	555,000	6,810	2FE.....
172967 MD 0	Citigroup Inc 4.650% 07/23/48.....		09/05/2019.....	JP Morgan.....		3,726,360	3,000,000	17,825	1FE.....
172967 ME 8	Citigroup Inc 3.980% 03/20/30.....		07/30/2019.....	Various.....		5,874,130	5,500,000	77,444	1FE.....
18055# BG 6	Clarion Lion Properties Fund 3.670% 07.....		07/15/2019.....	Direct-Private Placement.....		11,000,000	11,000,000	0	1FE.....
18055# BH 4	Clarion Lion Properties Fund 3.750% 07.....		07/15/2019.....	Direct-Private Placement.....		8,000,000	8,000,000	0	1FE.....
202795 JP 6	Commonwealth Edison Co 4.000% 03/01/49.....		09/06/2019.....	MarketAxess.....		3,522,660	3,000,000	3,000	1FE.....
20605P AK 7	CONCHO RESOURCES INC 4.300% 08/15/28.....		08/14/2019.....	Stifel, Nicolaus and Co.....		3,212,070	3,000,000	358	2FE.....
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48.....		07/05/2019.....	UBS.....		3,847,444	3,432,000	66,581	2FE.....
219350 BF 1	Corning Inc 4.375% 11/15/57.....		08/19/2019.....	MarketAxess.....		2,082,960	2,000,000	23,333	2FE.....
224044 CK 1	Cox Communications Inc 4.600% 08/15/47.....		09/05/2019.....	Wells Fargo Funds.....		3,331,230	3,000,000	9,200	2FE.....
23338V AJ 5	DTE ELECTRIC CO 3.950% 03/01/49.....		07/05/2019.....	MarketAxess.....		3,277,710	3,000,000	47,400	1FE.....
237194 AM 7	Darden Restaurants Inc 4.550% 02/15/48.....		09/16/2019.....	Various.....		4,676,433	4,535,000	71,240	2FE.....
260543 CG 6	Dow Chem Co 4.375% 11/15/42.....		07/31/2019.....	Goldman Sachs & Company.....		3,529,575	3,500,000	32,752	2FE.....
26078J AF 7	DowDuPont Inc 5.419% 11/15/48.....		09/10/2019.....	Jefferies & Co.....		3,770,160	3,000,000	52,835	2FE.....
277432 AL 4	Eastman Chemical 4.800% 09/01/42.....		09/13/2019.....	Wells Fargo Funds.....		1,497,412	1,400,000	2,987	2FE.....
277432 AP 5	Eastman Chemical 4.650% 10/15/44.....		09/13/2019.....	Various.....		5,864,095	5,565,000	92,269	2FE.....
292480 AJ 9	ENABLE MIDSTREAM PARTNER 5.000% 05/15/.....		08/29/2019.....	ATHENE.....		497,225	500,000	7,500	2FE.....
292480 AM 2	ENABLE MIDSTREAM PARTNER 4.150% 09/15/.....		09/04/2019.....	JP Morgan.....		3,992,840	4,000,000	0	2FE.....
29379V BA 0	Enterprise Products Oper 4.850% 03/15/.....		09/25/2019.....	Various.....		6,163,326	5,337,000	8,179	2FE.....
29379V BW 2	Enterprise Products Oper 4.200% 01/31/.....		08/19/2019.....	Citigroup Global.....		2,137,340	2,000,000	10,267	2FE.....
29977A B# 1	Evercore Partners Inc SERIES F 4.440%.....		08/01/2019.....	Direct-Private Placement.....		5,000,000	5,000,000	0	2FE.....
29977A B@ 3	Evercore Partners Inc SERIES E 4.340%.....		08/01/2019.....	Direct-Private Placement.....		2,000,000	2,000,000	0	2FE.....
31428X BS 4	FedEx Corp 4.950% 10/17/48.....		08/19/2019.....	Citigroup Global.....		2,306,080	2,000,000	34,100	2FE.....
336158 AK 6	First Republic Bank 2.500% 06/06/22.....		08/12/2019.....	ATHENE.....		1,006,410	1,000,000	4,722	1FE.....
341081 FX 0	Florida Pwr & Lt Co 3.150% 10/01/49.....		09/10/2019.....	Credit Suisse.....		2,980,890	3,000,000	0	1FE.....
34959J AH 1	Fortive Corp 4.300% 06/15/46.....		09/17/2019.....	Various.....		5,064,432	4,800,000	51,958	2FE.....
34964C AE 6	FORTUNE BRANDS HOME & SE 3.250% 09/15/.....		09/09/2019.....	Bank of America.....		6,988,100	7,000,000	0	2FE.....

QE04.1

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)
35137L AE 5	FOX CORP 5.576% 01/25/49.....		09/09/2019.....	Various.....		10,025,790	8,000,000	113,224	2FE.....
377372 AE 7	Glaxosmithkline Cap Inc 6.375% 05/15/3.....		07/11/2019.....	Barclays Capital.....		4,153,020	3,000,000	31,875	1FE.....
404119 BX 6	HCA Inc 4.125% 06/15/29.....		09/13/2019.....	Various.....		5,186,780	5,000,000	43,427	2FE.....
406216 BK 6	Halliburton Co 5.000% 11/15/45.....		09/13/2019.....	Various.....		12,613,085	11,500,000	158,125	2FE.....
43148# AA 7	HILL TOP ENERGY 5.830% 12/31/29.....		07/01/2019.....	Direct-Private Placement.....		1,870,000	1,870,000	0	2PL.....
44106M AZ 5	HOSPITALITY PROP TRUST 4.350% 10/01/24.....		09/10/2019.....	ATHENE.....		998,820	1,000,000	0	2FE.....
444859 BL 5	HUMANA INC 3.950% 08/15/49.....		09/09/2019.....	Various.....		12,128,960	12,000,000	15,581	2FE.....
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48.....		09/05/2019.....	MarketAxess.....		3,578,640	3,000,000	71,100	2FE.....
482480 AH 3	KLA-Tencor Corp 5.000% 03/15/49.....		07/18/2019.....	Stifel, Nicolaus and Co.....		2,242,020	2,000,000	33,889	2FE.....
485134 BR 0	Kansas City Power & Light 4.200% 03/15.....		07/18/2019.....	Credit Suisse.....		3,321,240	3,000,000	44,450	1FE.....
487836 BQ 0	Kellogg Company 4.500% 04/01/46.....		07/30/2019.....	Citigroup Global.....		2,068,820	2,000,000	30,000	2FE.....
49271V AD 2	KEURIG DR PEPPER INC 5.085% 05/25/48.....		07/31/2019.....	Credit Suisse.....		3,959,620	3,500,000	33,123	2FE.....
50540R AS 1	Laboratory Corp of Am Holdings 4.700%.....		09/06/2019.....	Citigroup Global.....		8,505,038	7,700,000	20,928	2FE.....
512807 AT 5	LAM Research Corp 4.875% 03/15/49.....		09/17/2019.....	Keybanc Capital Markets.....		3,569,610	3,000,000	1,625	2FE.....
532457 BU 1	Lilly (Eli) & Co 4.150% 03/15/59.....		08/02/2019.....	Various.....		6,613,410	6,000,000	111,704	1FE.....
559080 AP 1	MAGELLAN MIDSTREAM PARTN 3.950% 03/01/.....		08/08/2019.....	Various.....		5,005,680	5,000,000	0	2FE.....
56081* AB 0	MLB FACILITY Dodgers Tranche 1 3.640%.....		07/10/2019.....	Direct-Private Placement.....		1,400,000	1,400,000	0	1PL.....
56081* AC 8	MLB FACILITY Rangers Tranche 3 3.610%.....		07/10/2019.....	Direct-Private Placement.....		4,000,000	4,000,000	0	1PL.....
565849 AE 6	Marathon Oil Corp 6.600% 10/01/37.....		09/13/2019.....	Bank of America.....		5,479,254	4,452,000	135,489	2FE.....
565849 AM 8	Marathon Oil Corp 5.200% 06/01/45.....		08/19/2019.....	Citigroup Global.....		2,231,660	2,000,000	23,111	2FE.....
570535 AV 6	Markel Corp 4.150% 09/17/50.....		09/12/2019.....	Wells Fargo Funds.....		9,977,500	10,000,000	0	2FE.....
581557 BC 8	McKesson Corp 4.883% 03/15/44.....		07/30/2019.....	Robert W. Baird & Co.....		2,156,300	2,000,000	36,894	2FE.....
59833C AC 6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/2.....		07/18/2019.....	TD Securities.....		4,036,129	3,773,000	63,499	2FE.....
61746B EG 7	Morgan Stanley 4.375% 01/22/47.....		09/11/2019.....	Credit Suisse.....		3,502,800	3,000,000	18,594	1FE.....
651639 AX 4	Newmont Mining Corporation 2.800% 10/0.....		09/05/2019.....	ATHENE.....		991,760	1,000,000	0	2FE.....
665772 CR 8	Northern Sts Pwr Co MN 2.900% 03/01/50.....		09/03/2019.....	Wells Fargo Funds.....		4,903,550	5,000,000	0	1FE.....
668074 G# 8	Northwestern Corp 3.980% 09/17/49.....		09/17/2019.....	Direct-Private Placement.....		10,000,000	10,000,000	0	1FE.....
674599 CW 3	Occidental Pete Corp 2.900% 08/15/24.....		08/06/2019.....	ATHENE.....		998,700	1,000,000	0	2FE.....
674599 CY 9	Occidental Pete Corp 4.400% 08/15/49.....		08/08/2019.....	Citigroup Global.....		3,990,940	4,000,000	978	2FE.....
674599 DF 9	Occidental Pete Corp 6.450% 09/15/36.....		09/18/2019.....	Tax Free Exchange.....		999,082	1,000,000	0	2FE.....
68233J BQ 6	Oncore Electric 3.100% 09/15/49.....		09/09/2019.....	JP Morgan.....		2,984,880	3,000,000	0	1FE.....
682680 AZ 6	Oneok Inc 4.450% 09/01/49.....		08/12/2019.....	JP Morgan.....		2,985,150	3,000,000	0	2FE.....
69352P AM 5	PPL CAPITAL FUNDING INC 4.000% 09/15/4.....		08/19/2019.....	Barclays Capital.....		2,623,550	2,500,000	43,333	2FE.....
69353R FP 8	PNC BANK NA 2.232% 07/22/22.....		07/18/2019.....	ATHENE.....		2,000,000	2,000,000	0	1FE.....
709599 BH 6	PENSKE TRUCK LEASING/PTL 3.350% 11/01/.....		09/10/2019.....	Wells Fargo Funds.....		4,977,700	5,000,000	0	2FE.....
714046 AG 4	Perkinelmer Inc 3.300% 09/15/29.....		09/10/2019.....	JP Morgan.....		4,983,500	5,000,000	0	2FE.....
717081 EV 1	Pfizer Inc 4.000% 03/15/49.....		07/11/2019.....	Bank of America.....		3,245,610	3,000,000	41,333	1FE.....
718546 AL 8	PHILLIPS 66 4.875% 11/15/44.....		07/18/2019.....	Wells Fargo Funds.....		5,041,218	4,550,000	41,282	1FE.....
718549 AH 1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/2.....		09/04/2019.....	Various.....		5,008,490	5,000,000	0	2FE.....
72650R BM 3	Plains All Amer Pipeline 3.550% 12/15/.....		09/09/2019.....	Citigroup Global.....		4,990,050	5,000,000	0	3FE.....
740189 AP 0	Precision Castparts 4.375% 06/15/45.....		08/08/2019.....	Citigroup Global.....		6,397,519	5,477,000	37,940	1FE.....
74456Q CA 2	Public Services Electric & Gas 3.200%.....		08/08/2019.....	Mitsubishi.....		4,963,750	5,000,000	0	1FE.....
74834L AY 6	Quest Diagnostics Inc 4.700% 03/30/45.....		09/16/2019.....	Various.....		7,510,524	7,005,000	141,031	2FE.....
749685 AW 3	RPM Inc 4.250% 01/15/48.....		07/30/2019.....	Pierpont.....		1,204,185	1,283,000	2,423	2FE.....
7591EP AM 2	REGIONS FINANCIAL CORP 2.750% 08/14/22.....		08/12/2019.....	ATHENE.....		672,820	665,000	0	2FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
761152 A@ 6	ResMed Inc Series B 3.450% 07/10/29.....		07/10/2019.....	Direct-Private Placement.....		8,000,000	8,000,000	0	1FE.....
78430E AG 0	SG Commercial Mortgage Securi SERIES 201.....		09/27/2019.....	Societe Generale.....		5,149,580	5,000,000	6,461	1FE.....
80282K AP 1	SANTANDER HOLDINGS USA 4.400% 07/13/27.....		07/05/2019.....	Janney Montgomery.....		2,102,480	2,000,000	43,022	2FE.....
824348 AX 4	Sherwin Williams Co 4.500% 06/01/47.....		08/19/2019.....	Wells Fargo Funds.....		2,817,925	2,500,000	25,000	2FE.....
824348 BK 1	Sherwin Williams Co 3.800% 08/15/49.....		08/12/2019.....	Citigroup Global.....		2,991,510	3,000,000	0	2FE.....
832696 AP 3	J M Smucker Company 4.375% 03/15/45.....		09/13/2019.....	Pierpont.....		3,142,380	3,000,000	729	2FE.....
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40.....		09/11/2019.....	Various.....		2,484,390	2,000,000	42,167	2FE.....
87289B AJ 3	TCP DLF VIII 2018 CLO LLS Combo Note 3.....		09/23/2019.....	Direct-Private Placement.....		1,475,410	1,475,410	0	2FE.....
875127 BG 6	Tampa Elec Co 3.625% 06/15/50.....		07/22/2019.....	Mitsubishi.....		2,963,220	3,000,000	0	1FE.....
88579Y AW 1	3M Co 3.125% 09/19/46.....		08/08/2019.....	Morgan Stanley DWD.....		4,724,550	5,000,000	62,066	1FE.....
88579Y BK 6	3M Co 3.250% 08/26/49.....		09/05/2019.....	Various.....		7,398,870	7,500,000	3,521	1FE.....
902494 BH 5	Tyson Foods Inc 5.100% 09/28/48.....		09/26/2019.....	Various.....		9,523,090	8,000,000	85,567	2FE.....
90932J AA 0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/.....		09/03/2019.....	Credit Suisse.....		4,000,000	4,000,000	0	1FE.....
911312 BS 4	United Parcel Service 3.400% 09/01/49.....		08/13/2019.....	Barclays Capital.....		2,977,050	3,000,000	0	1FE.....
91913Y AT 7	Valero Energy Corp 4.900% 03/15/45.....		09/13/2019.....	Barclays Capital.....		3,299,310	3,000,000	817	2FE.....
928668 AU 6	VOLKSWAGEN GROUP AMERICA 4.750% 11/13/.....		09/19/2019.....	Societe Generale.....		3,326,940	3,000,000	51,458	2FE.....
929160 AV 1	Vulcan Materials Co 4.500% 06/15/47.....		09/13/2019.....	Various.....		2,864,930	2,705,000	24,608	2FE.....
92940P AD 6	WRKCO INC 4.900% 03/15/29.....		08/14/2019.....	Barclays Capital.....		3,382,320	3,000,000	61,658	2FE.....
931427 AC 2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/.....		09/17/2019.....	US Bancorp Piper Jaffrey.....		3,089,550	3,000,000	48,400	2FE.....
955278 C# 1	West Penn Pwr Co 4.220% 08/15/59.....		08/15/2019.....	Direct-Private Placement.....		12,000,000	12,000,000	0	1FE.....
960413 AU 6	WESTLAKE CHEMICAL CORP 4.375% 11/15/47.....		09/09/2019.....	Morgan Stanley DWD.....		2,945,460	3,000,000	42,292	2FE.....
963320 AV 8	Whirlpool Corp 4.500% 06/01/46.....		07/30/2019.....	Citigroup Global.....		990,100	1,000,000	7,500	2FE.....
98478* AW 7	Yankee Gas Svcs Co 3.300% 10/01/49.....		09/26/2019.....	Direct-Private Placement.....		8,000,000	8,000,000	0	1FE.....
00386S AB 8	TAQA ABU DHABI NATL ENER 6.500% 10/27/.....	D.....	07/23/2019.....	ATHENE.....		2,637,338	1,970,000	31,301	1FE.....
03330H AA 5	Anchorage Credit Funding Ltd. SERIES 201.....	D.....	09/27/2019.....	GreensLedge Capital Markets.....		20,000,000	20,000,000	0	1FE.....
03835V AH 9	APTIV PLC 5.400% 03/15/49.....	D.....	09/19/2019.....	Bank of America.....		3,420,540	3,000,000	54,900	2FE.....
05578A AN 8	BPCE SA 2.700% 10/01/29.....	D.....	09/24/2019.....	Citigroup Global.....		9,929,700	10,000,000	0	1FE.....
06738E AJ 4	BARCLAYS PLC 5.250% 08/17/45.....	D.....	09/09/2019.....	Citigroup Global.....		5,649,820	5,000,000	11,667	2FE.....
111021 AL 5	British Telecom PLC 5.125% 12/04/28.....	D.....	09/19/2019.....	Credit Suisse.....		3,417,660	3,000,000	46,552	2FE.....
14311D BG 0	Carlyle Global Market Strateg SERIES 201.....	D.....	07/12/2019.....	Morgan Stanley DWD.....		20,000,000	20,000,000	0	1FE.....
14311D BJ 4	Carlyle Global Market Strateg SERIES 201.....	D.....	07/12/2019.....	Morgan Stanley DWD.....		7,000,000	7,000,000	0	1FE.....
202712 BK 0	COMMONWEALTH BANK AUST 3.610% 09/12/34.....	D.....	09/16/2019.....	HSBC Securities.....		2,963,280	3,000,000	1,805	2FE.....
202712 BL 8	COMMONWEALTH BANK AUST 3.743% 09/12/39.....	D.....	09/05/2019.....	Goldman Sachs & Company.....		3,000,000	3,000,000	0	2FE.....
225401 AM 0	CREDIT SUISSE GROUP AG 2.593% 09/11/25.....	D.....	09/04/2019.....	ATHENE.....		1,000,000	1,000,000	0	2FE.....
23636A AS 0	DANSKE BANK A/S 5.000% 01/12/22.....	D.....	09/04/2019.....	ATHENE.....		2,112,760	2,000,000	15,000	2FE.....
55819D AE 6	Madison Park Funding Ltd SERIES 201831A.....	D.....	08/08/2019.....	Barclays Capital.....		2,409,345	2,430,000	5,075	1FE.....
55819T AQ 4	Madison Park Funding Ltd SERIES 201620A.....	D.....	07/25/2019.....	Morgan Stanley DWD.....		4,921,000	5,000,000	0	1FE.....
63252S AS 0	NATIONAL AUSTRALIA BANK 3.933% 08/02/3.....	D.....	07/29/2019.....	ATHENE.....		2,000,000	2,000,000	0	2FE.....
66860M AC 5	Northwoods Capital Ltd SERIES 201918A CL.....	D.....	07/09/2019.....	Barclays Capital.....		7,977,600	8,000,000	60,342	1FE.....
822582 BF 8	SHELL INTERNATIONAL FIN 4.375% 05/11/4.....		09/11/2019.....	Janney Montgomery.....		3,598,350	3,000,000	44,479	1FE.....
83609G AY 1	Sound Point CLO LTD SERIES 20152A CLASS.....	D.....	07/16/2019.....	Citigroup Global.....		10,000,000	10,000,000	0	1FE.....
853254 BP 4	STANDARD CHARTERED PLC 4.305% 05/21/30.....	D.....	07/24/2019.....	BNP Paribas.....		3,135,330	3,000,000	23,319	1FE.....
92328X AV 1	Venture CDO Ltd SERIES 201315A CLASS (CM.....	D.....	07/03/2019.....	Credit Suisse.....		10,750,000	10,750,000	0	1FE.....
92328X AX 7	Venture CDO Ltd SERIES 201315A CLASS (CM.....	D.....	07/03/2019.....	Credit Suisse.....		13,750,000	13,750,000	0	1FE.....

QE04.3

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)
92857W BS 8	Vodafone Group PLC 4.875% 06/19/49	D	08/19/2019	Credit Suisse		1,134,880	1,000,000	8,396	2FE
961214 EF 6	Westpac Bkg Corp 4.110% 07/24/34	D	08/14/2019	Bank of America		3,124,290	3,000,000	7,535	2FE
961214 EG 4	Westpac Bkg Corp 4.421% 07/24/39	D	07/16/2019	JP Morgan		1,000,000	1,000,000	0	2FE
98625N AE 8	York CLO Ltd SERIES 20191A CLASS B 4.3	D	07/16/2019	Goldman Sachs & Company		21,000,000	21,000,000	0	1FE
D2736# AT 6	FRITZ DRAXLMAIER SERIES R 4.680% 07/25	D	07/25/2019	Direct-Private Placement		5,000,000	5,000,000	0	2FE
D2736# AU 3	FRITZ DRAXLMAIER SERIES S 4.870% 07/25	D	07/25/2019	Direct-Private Placement		6,000,000	6,000,000	0	2PL
3899999	Total - Bonds - Industrial and Miscellaneous					651,060,336	624,879,410	3,070,699	XXX
Bonds - Bank Loans									
61033# AA 7	MONROE Capital Private Feeder Senior Sec		07/25/2019	Direct-Private Placement		4,500,000	4,500,000	0	1PL
61033# AB 5	MONROE Capital Private Feeder Junior Sec		07/25/2019	Direct-Private Placement		500,000	500,000	0	1FE
61033* AA 1	MONROE Capital Private Feeder Senior Sec		07/25/2019	Direct-Private Placement		4,500,000	4,500,000	0	1PL
61033* AB 9	MONROE Capital Private Feeder Junior Sec		07/25/2019	Direct-Private Placement		500,000	500,000	0	1FE
61033@ AA 9	MONROE Capital Private Feeder Senior Sec		07/25/2019	Direct-Private Placement		4,500,000	4,500,000	0	1PL
61033@ AB 7	MONROE Capital Private Feeder Junior Sec		07/25/2019	Direct-Private Placement		500,000	500,000	0	1FE
61034* AA 0	MONROE Capital Private Feeder Senior Sec		07/25/2019	Direct-Private Placement		4,500,000	4,500,000	0	1PL
61034* AB 8	MONROE Capital Private Feeder Junior Sec		07/25/2019	Direct-Private Placement		500,000	500,000	0	1FE
8299999	Total - Bonds - Bank Loans					20,000,000	20,000,000	0	XXX
8399997	Total - Bonds - Part 3					760,625,835	733,261,236	3,202,705	XXX
8399999	Total - Bonds					760,625,835	733,261,236	3,202,705	XXX
Common Stocks - Industrial and Miscellaneous									
31338\$ 11 2	FHLB - Dallas Class B		09/26/2019	Direct		18,907,000	1,890,700	0	A
428337 10 9	Hi-Crush Inc		06/26/2019	Direct-Private Placement		28,594,000	79,005	0	L
96758W 10 1	WideOpenWest Inc		08/06/2019	Direct-Private Placement		90,535,000	598,165	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					2,567,870	2,567,870	0	XXX
9799997	Total - Common Stocks - Part 3					2,567,870	2,567,870	0	XXX
9799999	Total - Common Stocks					2,567,870	2,567,870	0	XXX
9899999	Total - Preferred and Common Stocks					2,567,870	2,567,870	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					763,193,705	733,261,236	3,202,705	XXX

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

QE04.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768.		09/01/2019.	Paydown.....		63,196	63,196	66,307	66,066	0	(2,869)	0	(2,869)	0	63,196	0	0	0	1,671	09/15/2041.	1.....
36225A PD 6	Government Natl Mtg Assn Pool 780420 7		09/01/2019.	Paydown.....		440	440	452	447	0	(7)	0	(7)	0	440	0	0	0	22	08/15/2026.	1.....
36225A UH 1	Government Natl Mtg Assn Pool 780584 7		09/01/2019.	Paydown.....		1,472	1,472	1,486	1,478	0	(6)	0	(6)	0	1,472	0	0	0	67	06/15/2027.	1.....
36230K L4 1	Government National Mortgage A 751247.		09/01/2019.	Paydown.....		221,573	221,573	231,682	230,848	0	(9,276)	0	(9,276)	0	221,573	0	0	0	6,241	10/15/2040.	1.....
38373A EF 9	Government National Mortgage A REMIC Se		09/01/2019.	Paydown.....		336,538	336,538	325,548	330,913	0	5,624	0	5,624	0	336,538	0	0	0	10,191	08/20/2039.	1.....
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL		09/01/2019.	Paydown.....		0	0	1,158	1,075	0	(1,075)	0	(1,075)	0	0	0	0	0	115	10/16/2048.	1.....
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009		09/01/2019.	Paydown.....		212,127	212,127	202,582	207,531	0	4,597	0	4,597	0	212,127	0	0	0	6,400	06/20/2039.	1.....
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200		09/01/2019.	Paydown.....		604,709	604,709	575,985	590,859	0	13,850	0	13,850	0	604,709	0	0	0	18,235	06/20/2039.	1.....
38374V AY 5	Government Natl Mtg Assn REMIC Ser 200		09/01/2019.	Paydown.....		1,274,603	1,274,603	1,255,484	1,264,032	0	10,571	0	10,571	0	1,274,603	0	0	0	37,963	06/20/2039.	1.....
38374V HM 4	Government Natl Mtg Assn REMIC Ser 200		09/01/2019.	Paydown.....		1,257,046	1,257,046	1,275,116	1,254,490	0	2,556	0	2,556	0	1,257,046	0	0	0	42,011	06/20/2038.	1.....
38374V WK 1	Government Natl Mtg Assn REMIC Ser 2009		09/01/2019.	Paydown.....		607,392	607,392	615,364	605,978	0	1,413	0	1,413	0	607,392	0	0	0	20,443	06/20/2038.	1.....
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200		09/01/2019.	Paydown.....		1,043,652	1,043,652	994,079	1,029,502	0	14,150	0	14,150	0	1,043,652	0	0	0	28,003	11/16/2024.	1.....
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200		09/01/2019.	Paydown.....		258,278	258,278	249,561	253,977	0	4,301	0	4,301	0	258,278	0	0	0	7,731	08/20/2039.	1.....
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C		09/01/2019.	Paydown.....		0	0	3,311	2,904	0	(2,904)	0	(2,904)	0	0	0	0	0	347	12/16/2043.	1.....
38376J DY 7	Government Natl Mtg Assn REMIC Ser 200		09/01/2019.	Paydown.....		819,769	819,769	800,684	810,011	0	9,758	0	9,758	0	819,769	0	0	0	24,692	10/20/2038.	1.....
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200		09/01/2019.	Paydown.....		495,344	495,344	492,546	493,402	0	1,942	0	1,942	0	495,344	0	0	0	15,020	12/20/2039.	1.....
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201		09/01/2019.	Paydown.....		1,096,266	1,096,266	1,104,488	1,095,231	0	1,034	0	1,034	0	1,096,266	0	0	0	32,897	04/20/2039.	1.....
38377Y W4 8	Government National Mortgage A SERIES 20		09/20/2019.	Paydown.....		0	0	62,363	56,079	0	(56,079)	0	(56,079)	0	0	0	0	0	6,634	10/20/2041.	1.....
0599999.	Total - Bonds - U.S. Government.....					8,292,405	8,292,405	8,258,196	8,294,823	0	(2,420)	0	(2,420)	0	8,292,405	0	0	0	258,683	XXX	XXX
Bonds - All Other Government																					
000000 00 0	ARAB REPUBLIC OF EGYPT 7.500% 01/31/27	D	07/02/2019.	Blackrock EM Sovereign Fund.....		216,020	200,000	205,234	204,966	0	(238)	0	(238)	0	204,728	0	11,292	11,292	13,958	01/31/2027.	4FE.....
000000 00 0	COSTA RICA GOVERNMENT 7.158% 03/12/45	D	07/05/2019.	Blackrock EM Sovereign Fund.....		209,300	200,000	182,280	182,335	0	118	0	118	0	182,453	0	26,847	26,847	11,811	03/12/2045.	4FE.....
000000 00 0	ARAB REPUBLIC OF EGYPT 8.500% 01/31/47	D	07/02/2019.	Blackrock EM Sovereign Fund.....		216,300	200,000	195,400	195,448	0	20	0	20	0	195,468	0	20,832	20,832	15,819	01/31/2047.	4FE.....
1099999.	Total - Bonds - All Other Government.....					641,620	600,000	582,914	582,749	0	(100)	0	(100)	0	582,649	0	58,971	58,971	41,588	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
25483V PV 0	DIST OF COLUMBIA REVENUE 3.832% 06/01/	..	07/22/2019.	Wells Fargo Brokerage Services.....	.....	2,126,340	2,000,000	2,000,000	2,000,000	.....0	.....0	.....0	.....0	.....0	2,000,000	.....0	126,340	126,340	49,603	06/01/2024.	1FE.....
25483V PW 8	DIST OF COLUMBIA REVENUE 3.932% 06/01/	..	07/22/2019.	Wells Fargo Brokerage Services.....	.....	3,601,451	3,350,000	3,350,000	3,350,000	.....0	.....0	.....0	.....0	.....0	3,350,000	.....0	251,451	251,451	85,253	06/01/2025.	1FE.....
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	09/01/2019.	Paydown.....	.....	1,102,231	1,102,231	1,129,076	1,126,120	.....0	(23,889)	.....0	(23,889)	.....0	1,102,231	.....0	.....0	.....0	25,459	10/01/2041.	1.....
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	09/01/2019.	Paydown.....	.....	249,657	249,657	243,455	244,099	.....0	5,558	.....0	5,558	.....0	249,657	.....0	.....0	.....0	6,000	11/01/2040.	1.....
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	09/01/2019.	Paydown.....	.....	456,176	456,176	465,799	464,741	.....0	(8,564)	.....0	(8,564)	.....0	456,176	.....0	.....0	.....0	9,263	04/01/2042.	1.....
3128MJ MB 3	Federal Home Loan Mtg Corp G08353 4.5	..	09/01/2019.	Paydown.....	.....	243,115	243,115	242,849	242,832	.....0	283	.....0	283	.....0	243,115	.....0	.....0	.....0	7,308	07/01/2039.	1.....
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479 3.5	..	09/01/2019.	Paydown.....	.....	128,302	128,302	132,031	131,627	.....0	(3,324)	.....0	(3,324)	.....0	128,302	.....0	.....0	.....0	3,030	03/01/2042.	1.....
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 3.0	..	09/01/2019.	Paydown.....	.....	105,659	105,659	108,152	107,991	.....0	(2,331)	.....0	(2,331)	.....0	105,659	.....0	.....0	.....0	2,147	12/01/2044.	1.....
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42.	..	09/01/2019.	Paydown.....	.....	131,322	131,322	134,913	134,630	.....0	(3,308)	.....0	(3,308)	.....0	131,322	.....0	.....0	.....0	2,623	11/01/2042.	1.....
31292H X3 3	Federal Home Ln Mtg Corp C01598 5.000	..	09/01/2019.	Paydown.....	.....	47,644	47,644	49,263	48,946	.....0	(1,302)	.....0	(1,302)	.....0	47,644	.....0	.....0	.....0	1,604	08/01/2033.	1.....
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	09/01/2019.	Paydown.....	.....	70,039	70,039	69,382	69,441	.....0	597	.....0	597	.....0	70,039	.....0	.....0	.....0	1,164	01/01/2043.	1.....
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39	..	09/01/2019.	Paydown.....	.....	401,021	401,021	394,379	395,003	.....0	6,018	.....0	6,018	.....0	401,021	.....0	.....0	.....0	13,252	06/01/2039.	1.....
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40	..	09/01/2019.	Paydown.....	.....	476,872	476,872	493,562	491,519	.....0	(14,648)	.....0	(14,648)	.....0	476,872	.....0	.....0	.....0	16,770	04/01/2040.	1.....
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40	..	09/01/2019.	Paydown.....	.....	773,187	773,187	796,866	795,460	.....0	(22,273)	.....0	(22,273)	.....0	773,187	.....0	.....0	.....0	21,485	09/01/2040.	1.....
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41	..	09/01/2019.	Paydown.....	.....	13,056	13,056	13,194	13,186	.....0	(131)	.....0	(131)	.....0	13,056	.....0	.....0	.....0	373	02/01/2041.	1.....
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41	..	09/01/2019.	Paydown.....	.....	309,277	309,277	320,875	319,970	.....0	(10,693)	.....0	(10,693)	.....0	309,277	.....0	.....0	.....0	8,685	03/01/2041.	1.....
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000	..	09/01/2019.	Paydown.....	.....	52,723	52,723	54,482	54,151	.....0	(1,428)	.....0	(1,428)	.....0	52,723	.....0	.....0	.....0	1,845	12/01/2033.	1.....
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42	..	09/01/2019.	Paydown.....	.....	687,056	687,056	687,056	687,056	.....0	0	.....0	0	.....0	687,056	.....0	.....0	.....0	12,643	03/01/2042.	1.....
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	09/01/2019.	Paydown.....	.....	383,219	383,219	395,554	394,286	.....0	(11,067)	.....0	(11,067)	.....0	383,219	.....0	.....0	.....0	8,745	04/01/2042.	1.....
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%	..	09/01/2019.	Paydown.....	.....	863,557	863,557	901,608	898,078	.....0	(34,521)	.....0	(34,521)	.....0	863,557	.....0	.....0	.....0	16,867	11/01/2042.	1.....
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206 2.5	..	09/01/2019.	Paydown.....	.....	772,833	772,833	754,961	756,148	.....0	16,685	.....0	16,685	.....0	772,833	.....0	.....0	.....0	13,174	01/01/2043.	1.....
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1.	..	09/01/2019.	Paydown.....	.....	249,381	249,381	246,498	246,688	.....0	2,694	.....0	2,694	.....0	249,381	.....0	.....0	.....0	6,672	10/01/2040.	1.....
3136B1 VQ 4	FANNIE MAE SERIES 201825 CLASS ZC 4.00	..	09/01/2019.	Paydown.....	.....	574,411	574,411	572,616	.....0	.....0	1,795	.....0	1,795	.....0	574,411	.....0	.....0	.....0	5,564	04/25/2048.	1.....
3136B5 QG 3	Fannie mae SERIES 201945 CLASS ZA 3.50	..	09/01/2019.	Paydown.....	.....	65,832	65,832	65,441	.....0	.....0	391	.....0	391	.....0	65,832	.....0	.....0	.....0	371	08/25/2049.	1.....
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375	..	09/01/2019.	Paydown.....	.....	617,219	617,219	585,201	600,362	.....0	16,856	.....0	16,856	.....0	617,219	.....0	.....0	.....0	18,517	11/15/2040.	1.....
3137A5 DU 5	Federal Home Ln Mtg Corp REMIC Ser 378	..	09/01/2019.	Paydown.....	.....	691,590	691,590	688,456	690,132	.....0	1,458	.....0	1,458	.....0	691,590	.....0	.....0	.....0	19,865	11/15/2040.	1.....
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382	..	09/01/2019.	Paydown.....	.....	706,930	706,930	664,293	702,388	.....0	4,542	.....0	4,542	.....0	706,930	.....0	.....0	.....0	16,575	02/15/2036.	1.....
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382	..	09/01/2019.	Paydown.....	.....	969,065	969,065	1,028,420	1,000,357	.....0	(31,292)	.....0	(31,292)	.....0	969,065	.....0	.....0	.....0	29,049	03/15/2041.	1.....
3137A9 B7 0	Federal Home Ln Mtg Corp REMIC Ser 384	..	09/01/2019.	Paydown.....	.....	763,157	763,157	703,059	733,225	.....0	29,932	.....0	29,932	.....0	763,157	.....0	.....0	.....0	18,521	04/15/2031.	1.....
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	09/01/2019.	Paydown.....	.....	1,304,365	1,304,365	1,311,702	1,307,974	.....0	(3,609)	.....0	(3,609)	.....0	1,304,365	.....0	.....0	.....0	33,980	02/15/2042.	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ 4.000		09/01/2019	Paydown		4,325,177	4,325,177	4,311,840	4,311,762	0	13,415	0	13,415	0	4,325,177	0	0	0	53,946	02/01/2048	1
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50		09/01/2019	Paydown		31,357	31,357	32,444	32,238	0	(881)	0	(881)	0	31,357	0	0	0	1,146	10/01/2033	1
3138A4 CF 5	Fannie Mae AH3539 4.000% 02/01/41		09/01/2019	Paydown		80,138	80,138	79,374	79,405	0	733	0	733	0	80,138	0	0	0	2,143	02/01/2041	1
3138AX CZ 6	Fannie Mae AJ5469 3.500% 11/01/41		09/01/2019	Paydown		229,024	229,024	231,243	231,023	0	(1,999)	0	(1,999)	0	229,024	0	0	0	5,458	11/01/2041	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43		09/01/2019	Paydown		176,432	176,432	173,813	173,940	0	2,492	0	2,492	0	176,432	0	0	0	3,665	01/01/2043	1
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44		09/01/2019	Paydown		147,404	147,404	150,260	150,083	0	(2,680)	0	(2,680)	0	147,404	0	0	0	2,952	11/01/2044	1
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45		09/01/2019	Paydown		88,481	88,481	96,444	95,595	0	(7,114)	0	(7,114)	0	88,481	0	0	0	2,324	03/01/2045	1
3138L3 Q6 5	FN AM3176 3.770% 05/01/43		09/01/2019	Paydown		22,307	22,307	22,942	22,867	0	(560)	0	(560)	0	22,307	0	0	0	561	05/01/2043	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44		09/01/2019	Paydown		34,369	34,369	38,214	37,787	0	(3,417)	0	(3,417)	0	34,369	0	0	0	946	07/01/2044	1
3138L6 LM 8	Fannie Mae AM5731 3.990% 06/01/44		09/01/2019	Paydown		14,371	14,371	15,122	15,122	0	(752)	0	(752)	0	14,371	0	0	0	96	06/01/2044	1
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29		09/01/2019	Paydown		46,037	46,037	49,576	48,666	0	(2,629)	0	(2,629)	0	46,037	0	0	0	1,146	10/01/2029	1
3138L7 W2 8	Fannie Mae 4.090% 11/01/39		09/01/2019	Paydown		39,018	39,018	42,487	42,024	0	(3,006)	0	(3,006)	0	39,018	0	0	0	1,073	11/01/2039	1
3138L8 6R 0	FNMA 3.430% 03/01/40		09/01/2019	Paydown		37,401	37,401	39,645	39,330	0	(1,930)	0	(1,930)	0	37,401	0	0	0	864	03/01/2040	1
3138L8 VF 8	FNMA 3.670% 01/01/45		09/01/2019	Paydown		84,490	84,490	85,652	85,443	0	(952)	0	(952)	0	84,490	0	0	0	2,087	01/01/2045	1
3138L8 W8 3	FNMA 3.410% 01/01/32		09/01/2019	Paydown		24,814	24,814	25,915	25,674	0	(860)	0	(860)	0	24,814	0	0	0	569	01/01/2032	1
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45		09/01/2019	Paydown		38,831	38,831	37,342	37,371	0	1,460	0	1,460	0	38,831	0	0	0	886	12/01/2045	1
3138LN 4G 3	Fannie Mae AN9822 3.980% 07/01/38		09/01/2019	Paydown		13,455	13,455	14,637	14,637	0	(1,183)	0	(1,183)	0	13,455	0	0	0	68	07/01/2038	1
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42		09/01/2019	Paydown		1,008,611	1,008,611	1,034,614	1,032,873	0	(24,262)	0	(24,262)	0	1,008,611	0	0	0	20,473	08/01/2042	1
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43		09/01/2019	Paydown		193,109	193,109	188,680	188,983	0	4,126	0	4,126	0	193,109	0	0	0	3,809	02/01/2043	1
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43		09/01/2019	Paydown		43,662	43,662	42,816	42,873	0	790	0	790	0	43,662	0	0	0	873	02/01/2043	1
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		09/01/2019	Paydown		504,621	504,621	527,250	526,088	0	(21,467)	0	(21,467)	0	504,621	0	0	0	13,409	08/01/2043	1
3138WU UM 6	Fannie Mae AT5987 3.000% 04/01/43		09/01/2019	Paydown		1,178,458	1,178,458	1,137,856	1,140,439	0	38,019	0	38,019	0	1,178,458	0	0	0	23,453	04/01/2043	1
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44		09/01/2019	Paydown		75,180	75,180	82,005	81,783	0	(6,603)	0	(6,603)	0	75,180	0	0	0	2,255	10/01/2044	1
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8		09/01/2019	Paydown		7,466	7,466	7,650	7,613	0	(147)	0	(147)	0	7,466	0	0	0	305	12/25/2032	1
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1		09/01/2019	Paydown		997,336	997,336	1,022,270	1,007,448	0	(10,112)	0	(10,112)	0	997,336	0	0	0	33,043	02/25/2035	1
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4		09/01/2019	Paydown		675,864	675,864	692,761	682,922	0	(7,058)	0	(7,058)	0	675,864	0	0	0	22,688	05/25/2035	1
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5		09/01/2019	Paydown		5,256	5,256	5,404	5,358	0	(102)	0	(102)	0	5,256	0	0	0	228	07/25/2036	1
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA		09/01/2019	Paydown		76,432	76,432	75,739	76,087	0	345	0	345	0	76,432	0	0	0	2,159	10/15/2025	1
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7		09/01/2019	Paydown		5,655	5,655	5,771	5,783	0	(128)	0	(128)	0	5,655	0	0	0	245	08/25/2036	1
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82		09/01/2019	Paydown		14,229	14,229	14,513	14,260	0	(31)	0	(31)	0	14,229	0	0	0	620	09/25/2036	1
31396P KV 5	Federal Natl Mtg Assn REMIC Ser 2007-1		09/01/2019	Paydown		4,725	4,725	4,708	4,707	0	19	0	19	0	4,725	0	0	0	205	08/25/2036	1
31396Q G7 5	Federal Natl Mtg Assn REMIC Ser 2009-4		09/01/2019	Paydown		458,662	458,662	479,302	469,322	0	(10,660)	0	(10,660)	0	458,662	0	0	0	13,349	07/25/2039	1
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6		09/01/2019	Paydown		440,623	440,623	416,389	427,407	0	13,217	0	13,217	0	440,623	0	0	0	11,793	09/25/2029	1
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7		09/01/2019	Paydown		10,600	10,600	10,598	10,561	0	39	0	39	0	10,600	0	0	0	462	08/25/2037	1
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl		09/01/2019	Paydown		277,584	277,584	257,792	265,399	0	12,185	0	12,185	0	277,584	0	0	0	8,228	04/25/2038	1
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320		09/01/2019	Paydown		9,376	9,376	9,499	9,452	0	(76)	0	(76)	0	9,376	0	0	0	376	08/15/2036	1
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320		09/01/2019	Paydown		290,937	290,937	306,938	300,040	0	(9,103)	0	(9,103)	0	290,937	0	0	0	10,593	08/15/2036	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA		09/01/2019	Paydown		228,452	228,452	223,500	225,233	0	3,220	0	3,220	0	228,452	0	0	0	7,605	08/15/2036	1
31397F L8 3	FREDDIE MAC REMIC Ser 3284 CI BZ 4		09/01/2019	Paydown		312,270	312,270	290,562	300,879	0	11,391	0	11,391	0	312,270	0	0	0	9,319	03/15/2037	1
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4		09/01/2019	Paydown		554,257	554,257	522,734	541,489	0	12,769	0	12,769	0	554,257	0	0	0	14,823	04/25/2029	1
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2		09/01/2019	Paydown		591,101	591,101	576,416	585,682	0	5,419	0	5,419	0	591,101	0	0	0	15,565	03/25/2026	1
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3		09/01/2019	Paydown		1,045,642	1,045,642	958,070	1,007,373	0	38,269	0	38,269	0	1,045,642	0	0	0	24,343	05/25/2031	1
31397U JT 7	Federal Natl Mtg Assn REMIC Ser 2011-5		09/01/2019	Paydown		67,721	67,721	61,944	65,150	0	2,572	0	2,572	0	67,721	0	0	0	1,778	06/25/2031	1
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346		09/01/2019	Paydown		26,017	26,017	25,777	25,851	0	166	0	166	0	26,017	0	0	0	829	07/15/2038	1
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354		09/01/2019	Paydown		615,787	615,787	597,891	609,973	0	5,814	0	5,814	0	615,787	0	0	0	16,435	06/15/2024	1
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1		09/01/2019	Paydown		363,244	363,244	363,244	363,244	0	0	0	0	0	363,244	0	0	0	12,021	02/25/2040	1
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1		09/01/2019	Paydown		327,181	327,181	329,226	327,715	0	(534)	0	(534)	0	327,181	0	0	0	10,950	02/25/2040	1
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357		09/01/2019	Paydown		245,851	245,851	234,634	242,439	0	3,412	0	3,412	0	245,851	0	0	0	6,545	09/15/2024	1
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1		09/01/2019	Paydown		263,389	263,389	275,241	269,536	0	(6,148)	0	(6,148)	0	263,389	0	0	0	7,898	03/25/2040	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		09/25/2019	Paydown		0	0	263,431	240,032	0	(240,032)	0	(240,032)	0	0	0	0	0	32,574	12/25/2040	1
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1		09/01/2019	Paydown		110,522	110,522	113,810	113,145	0	(2,623)	0	(2,623)	0	110,522	0	0	0	3,679	11/01/2033	1
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49		09/01/2019	Paydown		42,736	42,736	42,762	0	0	(27)	0	(27)	0	42,736	0	0	0	407	05/01/2049	1
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49		09/01/2019	Paydown		10,027	10,027	10,284	0	0	(257)	0	(257)	0	10,027	0	0	0	72	06/01/2049	1
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0		09/01/2019	Paydown		168,356	168,356	172,355	171,655	0	(3,299)	0	(3,299)	0	168,356	0	0	0	4,624	06/01/2039	1
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		09/01/2019	Paydown		14,900	14,900	14,758	14,772	0	128	0	128	0	14,900	0	0	0	472	01/01/2039	1
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		09/01/2019	Paydown		80,922	80,922	81,781	81,698	0	(776)	0	(776)	0	80,922	0	0	0	2,206	04/01/2039	1
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		09/01/2019	Paydown		185,362	185,362	184,146	184,241	0	1,121	0	1,121	0	185,362	0	0	0	4,088	11/01/2040	1
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		09/01/2019	Paydown		60,038	60,038	60,919	60,808	0	(771)	0	(771)	0	60,038	0	0	0	1,899	05/01/2040	1
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		09/01/2019	Paydown		426,463	426,463	442,322	440,747	0	(14,284)	0	(14,284)	0	426,463	0	0	0	9,792	11/01/2041	1
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		09/01/2019	Paydown		1,150,234	1,150,234	1,179,080	1,176,049	0	(25,814)	0	(25,814)	0	1,150,234	0	0	0	28,248	11/01/2041	1
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		09/01/2019	Paydown		386,578	386,578	404,518	402,698	0	(16,120)	0	(16,120)	0	386,578	0	0	0	8,476	08/01/2042	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2019	Paydown		373,020	373,020	382,112	381,068	0	(8,048)	0	(8,048)	0	373,020	0	0	0	6,447	11/01/2042	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43		09/01/2019	Paydown		567,158	567,158	552,644	553,488	0	13,670	0	13,670	0	567,158	0	0	0	11,685	02/01/2043	1
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43		09/01/2019	Paydown		245,957	245,957	239,616	239,983	0	5,974	0	5,974	0	245,957	0	0	0	5,009	02/01/2043	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2019	Paydown		193,050	193,050	197,152	196,579	0	(3,529)	0	(3,529)	0	193,050	0	0	0	6,564	07/01/2039	1
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		09/01/2019	Paydown		342,672	342,672	342,243	342,217	0	455	0	455	0	342,672	0	0	0	7,259	02/01/2042	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		09/01/2019	Paydown		196,628	196,628	198,718	198,452	0	(1,824)	0	(1,824)	0	196,628	0	0	0	3,278	12/01/2042	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2019	Paydown		248,698	248,698	235,661	236,714	0	11,984	0	11,984	0	248,698	0	0	0	6,127	09/01/2040	1
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		09/01/2019	Paydown		321,863	321,863	300,540	302,192	0	19,671	0	19,671	0	321,863	0	0	0	7,171	09/01/2040	1
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		09/01/2019	Paydown		134,040	134,040	131,987	132,175	0	1,865	0	1,865	0	134,040	0	0	0	3,565	08/01/2040	1
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		09/01/2019	Paydown		107,768	107,768	106,118	106,292	0	1,476	0	1,476	0	107,768	0	0	0	2,812	09/01/2040	1
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		09/01/2019	Paydown		5,394	5,394	5,084	5,146	0	248	0	248	0	5,394	0	0	0	126	09/01/2040	1
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		09/01/2019	Paydown		187,418	187,418	181,298	181,673	0	5,745	0	5,745	0	187,418	0	0	0	4,222	09/01/2040	1
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		09/01/2019	Paydown		149,961	149,961	152,164	151,821	0	(1,860)	0	(1,860)	0	149,961	0	0	0	3,380	10/01/2040	1

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SCHEDULE D - PART 4

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CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40.....	..	09/01/2019	Paydown.....		705,318	705,318	701,669	701,885	.....0	3,433	.....0	3,433	.....0	705,318	.....0	.....0	.....0	16,705	11/01/2040	1.....
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40.....	..	09/01/2019	Paydown.....		145,048	145,048	141,240	141,499	.....0	3,549	.....0	3,549	.....0	145,048	.....0	.....0	.....0	3,558	12/01/2040	1.....
35563C AJ 7	Freddie Mac Military Housing SERIES 2015 KANSAS ST DEV FIN AUTH REVENUE 3.741%	..	09/25/2019	Paydown.....		7,873	7,873	8,606	.....0	.....0	(733)	.....0	(733)	.....0	7,873	.....0	.....0	.....0	40	10/25/2052	1.....
485429 Y8 1	LOS ANGELES CNTY CA REDEV REFU 4.000%	..	07/17/2019	Raymond James.....		3,186,570	3,000,000	3,000,000	3,000,000	.....0	.....0	.....0	.....0	.....0	3,000,000	.....0	186,570	186,570	85,420	04/15/2025	1FE.....
54465A FT 4	PANHANDLE TX ECON DEV CORP LEA 3.985%	..	07/22/2019	Wells Fargo Brokerage Services.....		4,239,893	3,960,000	3,991,601	3,980,920	.....0	(1,907)	.....0	(1,907)	.....0	3,979,013	.....0	260,879	260,879	155,320	08/01/2024	1FE.....
69848A AA 6	US Dept Veterans Affairs REMIC Ser 200..	..	07/15/2019	Redemption 100.0000.....		107,614	107,614	107,614	107,614	.....0	.....0	.....0	.....0	.....0	107,614	.....0	.....0	.....0	4,288	07/15/2048	1FE.....
911760 TN 6	University Texas Univer Revs B 6.276%...	..	09/01/2019	Paydown.....		0	0	48,943	39,737	.....0	(39,737)	.....0	(39,737)	.....0	0	.....0	.....0	.....0	5,970	05/15/2033	1.....
915137 X7 3	University Texas Univer Revs B 6.276%...	..	08/15/2019	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	.....0	0	.....0	0	.....0	5,000,000	.....0	.....0	.....0	313,800	08/15/2041	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments..					54,391,172	53,546,918	53,827,063	53,168,880	.....0	(332,415)	.....0	(332,415)	.....0	53,565,931	.....0	825,240	825,240	1,582,297	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.4

00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22.....	..	09/30/2019	Redemption 100.0000.....		99,500	99,500	99,500	99,500	.....0	0	.....0	0	.....0	99,500	.....0	.....0	.....0	5,127	06/30/2022	5.....
00130H BT 1	AES Corporation 4.875% 05/15/23.....	..	09/25/2019	Call 101.6250.....		712,391	701,000	690,485	694,764	.....0	951	.....0	951	.....0	695,715	.....0	5,285	5,285	40,819	05/15/2023	3FE.....
00846U AG 6	Agilent Technologies Inc 5.000% 07/15/.....	..	09/17/2019	Call 102.3154.....		6,138,925	6,000,000	6,043,740	6,008,809	.....0	(4,007)	.....0	(4,007)	.....0	6,004,802	.....0	(4,802)	(4,802)	490,592	07/15/2020	2FE.....
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33.....	..	09/30/2019	Redemption 100.0000.....		110,834	110,834	110,834	110,834	.....0	0	.....0	0	.....0	110,834	.....0	.....0	.....0	3,882	06/30/2033	2PL.....
015271 AC 3	ALEXANDRIA REAL ESTATE E 4.600% 04/01/	..	08/16/2019	Call 106.0050.....		5,300,250	5,000,000	5,037,330	5,013,334	.....0	(2,586)	.....0	(2,586)	.....0	5,010,748	.....0	(10,748)	(10,748)	501,500	04/01/2022	2FE.....
02209S AV 5	Altria Group Inc 3.875% 09/16/46.....	..	08/27/2019	Wells Fargo Funds.....		5,071,500	5,000,000	4,883,300	4,886,873	.....0	1,487	.....0	1,487	.....0	4,888,359	.....0	183,141	183,141	184,601	09/16/2046	2FE.....
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/	..	08/15/2019	Redemption 100.0000.....		285,000	285,000	283,652	190,901	.....0	58	.....0	58	.....0	283,572	.....0	1,428	1,428	10,403	02/15/2029	1FE.....
02378W AA 7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26	..	08/15/2019	Redemption 100.0000.....		67,875	67,875	67,875	67,875	.....0	0	.....0	0	.....0	67,875	.....0	.....0	.....0	3,360	02/15/2025	2FE.....
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	..	09/01/2019	Paydown.....		249,658	249,658	243,223	244,463	.....0	5,195	.....0	5,195	.....0	249,658	.....0	.....0	.....0	6,766	09/25/2045	1FM.....
032511 AY 3	Anadarko Petroleum Corp 6.450% 09/15/3 Center Operating Company AKA Dallas Aren	..	09/18/2019	Tax Free Exchange.....		999,082	1,000,000	998,760	999,061	.....0	21	.....0	21	.....0	999,082	.....0	.....0	.....0	65,500	09/15/2036	2FE.....
04004# AA 2	ATLANTA FALCONS Series A 3.590% 09/01/	..	09/30/2019	Redemption 100.0000.....		35,220	35,220	35,220	35,220	.....0	0	.....0	0	.....0	35,220	.....0	.....0	.....0	2,166	09/30/2023	2FE.....
04774# AA 0	ATLANTA FALCONS Series B 3.590% 09/01/	..	09/01/2019	Redemption 100.0000.....		79,221	79,221	79,221	79,221	.....0	0	.....0	0	.....0	79,221	.....0	.....0	.....0	2,844	09/01/2042	2PL.....
04774# AB 8	BP HOUSTON HQ 2017 CTL Pass Through Trus	..	09/01/2019	Redemption 100.0000.....		52,814	52,814	52,814	52,814	.....0	0	.....0	0	.....0	52,814	.....0	.....0	.....0	1,896	09/01/2042	2PL.....
05590# AA 9	BATON ROUGE 4.320% 11/15/37.....	..	09/15/2019	Redemption 100.0000.....		67,529	67,529	67,529	67,529	.....0	0	.....0	0	.....0	67,529	.....0	.....0	.....0	2,067	11/15/2037	1.....
07123# AA 1	BRAMBLES USA INC 5.350% 04/01/20.....	..	07/15/2019	Redemption 100.0000.....		33,647	33,647	33,647	33,647	.....0	0	.....0	0	.....0	33,647	.....0	.....0	.....0	848	11/15/2037	1Z.....
10510K AA 5	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3	..	07/05/2019	Call 102.2479.....		2,044,959	2,000,000	1,999,380	1,999,904	.....0	38	.....0	38	.....0	1,999,943	.....0	57	57	126,398	04/01/2020	2FE.....
11042T AA 1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3	..	09/20/2019	Redemption 100.0000.....		53,429	53,429	52,949	52,960	.....0	35	.....0	35	.....0	52,995	.....0	434	434	1,523	09/20/2031	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20	..	09/01/2019	Paydown.....	.....	55,220	55,220	56,048	55,890	0	(670)	0	(670)	0	55,220	0	0	0	1,820	04/15/2044	1FM.....
126410 LM 9	CSX Equipment Trust Cert 6.251% 01/15/15	..	07/15/2019	Redemption 100.0000.....	.....	233,144	233,144	233,144	233,144	0	0	0	0	0	233,144	0	0	0	14,574	01/15/2023	1FE.....
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	..	09/01/2019	Paydown.....	.....	125,636	125,636	125,714	125,683	0	(47)	0	(47)	0	125,636	0	0	0	2,524	07/25/2043	1FM.....
12649R BF 8	Credit Suisse Mortgage Trust Series 2015..	..	09/01/2019	Paydown.....	.....	262,428	262,428	267,020	266,412	0	(3,985)	0	(3,985)	0	262,428	0	0	0	6,042	02/25/2045	1FM.....
151020 AP 9	Celgene Corp 3.625% 05/15/24.....	..	07/16/2019	Deutsche Bank.....	.....	5,206,350	5,000,000	5,001,000	5,000,738	0	(68)	0	(68)	0	5,000,669	0	205,681	205,681	122,344	05/15/2024	2FE.....
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-	..	09/01/2019	Paydown.....	.....	306,133	306,133	299,819	302,395	0	3,738	0	3,738	0	306,133	0	0	0	9,051	02/10/2051	1FM.....
200339 DX 4	Comerica Bank 4.000% 07/27/25.....	..	07/12/2019	MarketAxess.....	.....	5,275,350	5,000,000	5,059,500	5,041,724	0	(3,048)	0	(3,048)	0	5,038,676	0	236,674	236,674	193,889	07/27/2025	1FE.....
22160@ AA 6	COSTCO 3.910% 06/20/43.....	..	09/20/2019	Redemption 100.0000.....	.....	38,506	38,506	38,506	38,506	0	0	0	0	0	38,506	0	0	0	1,004	06/20/2043	1FE.....
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 4.343% 11/2	..	09/01/2019	Paydown.....	.....	167,412	167,412	167,935	167,886	0	(474)	0	(474)	0	167,412	0	0	0	4,778	11/25/2034	1FM.....
231021 AJ 5	Cummins Engine 7.125% 03/01/28.....	..	07/19/2019	Jefferies & Co.....	.....	13,140,600	10,000,000	13,203,200	12,522,461	0	(128,891)	0	(128,891)	0	12,393,570	0	747,030	747,030	637,292	03/01/2028	1FE.....
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS	..	08/20/2019	Paydown.....	.....	30,613	30,613	30,620	30,000	0	(7)	0	(7)	0	30,613	0	0	0	913	11/20/2047	2FE.....
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4-5AR1	..	09/01/2019	Paydown.....	.....	15,077	15,077	14,181	14,440	0	636	0	636	0	15,077	0	0	0	445	06/25/2034	1FM.....
25157F AK 0	Deutsche Mortgage Securities SERIES 2005	..	09/01/2019	Paydown.....	.....	105,372	105,372	101,288	101,479	0	3,893	0	3,893	0	105,372	0	0	0	3,190	06/26/2035	1FM.....
25470X AB 1	DISH DBS CORP 7.875% 09/01/19.....	..	09/01/2019	Maturity.....	.....	2,000,000	2,000,000	2,200,000	2,019,676	0	(19,676)	0	(19,676)	0	2,000,000	0	0	0	157,500	09/01/2019	4FE.....
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201	..	07/25/2019	Paydown.....	.....	18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	579	07/25/2047	2FE.....
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201	..	07/25/2019	Paydown.....	.....	17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	568	07/25/2048	2FE.....
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17	..	07/15/2019	Redemption 100.0000.....	.....	186,628	186,628	186,628	186,628	0	0	0	0	0	186,628	0	0	0	8,548	01/15/2039	2PL.....
302635 AA 5	FS INVESTMENT CORP 4.000% 07/15/19	..	07/15/2019	Various.....	.....	9,000,000	9,000,000	8,983,500	8,998,085	0	1,915	0	1,915	0	9,000,000	0	0	0	360,000	07/15/2019	2FE.....
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-	..	09/01/2019	Paydown.....	.....	78,776	78,776	75,970	76,182	0	2,594	0	2,594	0	78,776	0	0	0	2,379	06/25/2034	1FM.....
33938E AQ 0	FLEXTRONICS INTL LTD 4.625% 02/15/20	..	09/20/2019	Call 100.8580.....	.....	4,034,320	4,000,000	4,007,500	4,001,365	0	(869)	0	(869)	0	4,000,497	0	(497)	(497)	237,306	02/15/2020	2FE.....
348609 AG 3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/	..	09/16/2019	Call 100.0000.....	.....	55,000	55,000	66,275	0	0	(51)	0	(51)	0	66,224	0	(11,224)	(11,224)	1,671	03/15/2050	1FE.....
36804P AF 3	GATX Financial 144A 5.697% 01/02/25....	..	07/02/2019	Redemption 100.0000.....	.....	35,858	35,858	35,858	35,858	0	0	0	0	0	35,858	0	0	0	2,043	01/02/2025	2FE.....
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2	..	07/15/2019	Redemption 100.0000.....	.....	287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	13,603	07/25/2041	1PL.....
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A	..	09/15/2019	Paydown.....	.....	156,841	156,841	156,768	156,769	0	72	0	72	0	156,841	0	0	0	3,846	10/15/2052	1FE.....
39949* AA 0	HYATT HOUSE Ground Lease Trust A-2017B	..	09/15/2019	Redemption 100.0000.....	.....	2,016	2,016	2,016	2,016	0	0	0	0	0	2,016	0	0	0	57	10/15/2047	1PL.....
39950# AA 2	MARRIOTT GROUND 4.480% 11/15/39....	..	09/15/2019	Redemption 100.0000.....	.....	55,266	55,266	55,266	55,266	0	0	0	0	0	55,266	0	0	0	1,651	11/15/2039	1FE.....
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A	..	09/20/2019	Paydown.....	301,263	301,263	300,840	300,846	0	418	0	418	0	301,263	0	0	0	7,599	09/20/2047	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		09/20/2019	Paydown.....		241,011	241,011	246,971	246,843	0	(5,833)	0	(5,833)	0	241,011	0	0	0	7,305	09/20/2047	1FE.....
40573L AS 5	HALFMOON PARENT INC 4.375% 10/15/28		08/28/2019	Tax Free Exchange.....		1,979,834	2,000,000	1,978,140	1,978,594	0	1,240	0	1,240	0	1,979,834	0	0	0	50,556	10/15/2028	2FE.....
40573L AW 6	HALFMOON PARENT INC 4.900% 12/15/48		08/28/2019	Tax Free Exchange.....		4,002,689	4,000,000	4,002,210	982,001	0	438	0	438	0	4,002,689	0	0	0	145,911	12/15/2048	2FE.....
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5	6	09/30/2019	Redemption 100.0000.....		102,285	102,285	102,285	102,285	0	0	0	0	0	102,285	0	0	0	4,355	11/30/2030	1.....
42217K AW 6	HEALTH CARE REIT INC 5.250% 01/15/22		09/07/2019	Call 107.1783.....		5,358,917	5,000,000	5,304,600	5,102,537	0	(23,974)	0	(23,974)	0	5,078,563	0	(78,563)	(78,563)	659,333	01/15/2022	2FE.....
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		09/20/2019	Paydown.....		780,467	780,467	780,115	780,133	0	335	0	335	0	780,467	0	0	0	21,505	09/20/2040	1FE.....
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A		09/20/2019	Paydown.....		575,550	575,550	575,485	575,487	0	62	0	62	0	575,550	0	0	0	16,508	09/20/2040	1FE.....
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		09/20/2019	Paydown.....		323,728	323,728	323,699	323,700	0	28	0	28	0	323,728	0	0	0	9,388	09/20/2041	1FE.....
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		09/20/2019	Paydown.....		785,416	785,416	789,463	789,386	0	(3,970)	0	(3,970)	0	785,416	0	0	0	21,065	09/20/2041	1FE.....
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A		09/20/2019	Paydown.....		304,672	304,672	301,244	301,293	0	3,379	0	3,379	0	304,672	0	0	0	6,673	09/20/2042	1FE.....
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		09/22/2019	Paydown.....		248,712	248,712	254,925	254,724	0	(6,012)	0	(6,012)	0	248,712	0	0	0	6,915	09/20/2042	1FE.....
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A		09/20/2019	Paydown.....		909,040	909,040	931,588	931,294	0	(22,254)	0	(22,254)	0	909,040	0	0	0	25,327	09/20/2048	1FE.....
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		09/20/2019	Paydown.....		341,315	341,315	349,804	349,673	0	(8,358)	0	(8,358)	0	341,315	0	0	0	9,774	09/20/2048	1FE.....
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		09/20/2019	Paydown.....		945,434	945,434	945,503	945,500	0	(66)	0	(66)	0	945,434	0	0	0	28,961	09/20/2041	1FE.....
43739E AJ 6	HEMIBANC MORTGAGE TRUST SERIES 20042 CLA		09/25/2019	Paydown.....		241,757	241,757	217,279	214,860	0	26,897	0	26,897	0	241,757	0	0	0	5,841	12/25/2034	1FM.....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33..		08/31/2019	Redemption 100.0000.....		35,000	35,000	22,750	22,750	0	0	0	0	0	22,750	0	12,250	12,250	1,160	05/31/2033	2PL.....
459200 AR 2	IBM Corp 6.220% 08/01/27.....		07/15/2019	Stifel, Nicolaus and Co.....		12,247,900	10,000,000	12,393,700	11,848,485	0	(100,455)	0	(100,455)	0	11,748,030	0	499,870	499,870	597,811	08/01/2027	1FE.....
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser		09/01/2019	Paydown.....		519,907	519,907	470,353	517,898	0	2,009	0	2,009	0	519,907	0	0	0	21,821	06/12/2043	1FM.....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		09/01/2019	Paydown.....		276,086	276,086	275,439	275,452	0	634	0	634	0	276,086	0	0	0	5,847	07/25/2043	1FM.....
48203R AF 1	Juniper Networks Inc 4.600% 03/15/21.....		09/25/2019	Call 103.7780.....		13,491,140	13,000,000	13,023,900	13,006,283	0	(2,014)	0	(2,014)	0	13,004,269	0	(4,269)	(4,269)	1,105,751	03/15/2021	2FE.....
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20		09/11/2019	Paydown.....		171,572	171,572	114,849	125,490	0	46,082	0	46,082	0	171,572	0	0	0	7,214	04/15/2041	1FM.....
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....		09/15/2019	Redemption 100.0000.....		58,380	58,380	58,983	58,648	0	(20)	0	(20)	0	58,628	0	(248)	(248)	2,922	11/15/2026	2Z.....
570535 AH 7	Markel Corp 7.125% 09/30/19.....		09/30/2019	Maturity.....		3,500,000	3,500,000	3,494,470	3,499,455	0	545	0	545	0	3,500,000	0	0	0	249,375	09/30/2019	2FE.....
571748 AZ 5	Marsh & McLennan 3.750% 03/14/26.....		07/08/2019	Barclays Capital.....		12,646,080	12,000,000	12,053,360	12,038,772	0	(2,539)	0	(2,539)	0	12,036,233	0	609,847	609,847	370,000	03/14/2026	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		09/01/2019	Paydown.....		185,382	185,382	194,188	192,837	0	(7,455)	0	(7,455)	0	185,382	0	0	0	7,287	03/25/2033	1FM.....
59524E AC 6	MID-ATLANTIC MILITARY CO 5.300% 08/01/		08/01/2019	Various.....		104,144	104,144	105,293	105,244	0	(10)	0	(10)	0	105,235	0	(1,091)	(1,091)	5,520	08/01/2050	2FE.....
63946B AD 2	NBC UNIVERSAL 5.150% 04/30/20.....		09/03/2019	Call 101.9960.....		10,199,600	10,000,000	9,892,400	9,982,302	0	8,808	0	8,808	0	9,991,110	0	8,890	8,890	633,058	04/30/2020	1FE.....
64079* AB 8	Neptune Regional Transmission 6.210% 0		09/30/2019	Redemption 100.0000.....		60,875	60,875	60,875	60,875	0	0	0	0	0	60,875	0	0	0	2,835	06/30/2027	1PL.....
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32.....		09/15/2019	Redemption 100.0000.....		78,174	78,174	78,174	78,174	0	0	0	0	0	78,174	0	0	0	2,278	08/15/2032	1.....
64761* AA 3	NEW ORLEANS 4.467% 03/15/33.....		09/15/2019	Redemption 100.0000.....		57,758	57,758	57,758	57,758	0	0	0	0	0	57,758	0	0	0	1,720	03/15/2033	1.....
651229 AQ 9	Newell Rubbermaid Inc 4.000% 12/01/24.....		07/24/2019	Stifel, Nicolaus and Co.....		6,189,690	6,120,000	6,202,458	6,171,908	0	(4,642)	0	(4,642)	0	6,167,266	0	22,424	22,424	158,967	12/01/2024	3FE.....
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/		09/01/2019	Redemption 100.0000.....		7,243	7,243	7,670	7,657	0	(6)	0	(6)	0	7,651	0	(408)	(408)	396	09/01/2050	2FE.....
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25		09/01/2019	Paydown.....		450,274	450,274	451,470	451,325	0	(1,051)	0	(1,051)	0	450,274	0	0	0	10,792	04/25/2046	1FM.....
681919 AY 2	Omnicom Group 6.250% 07/15/19.....		07/15/2019	Maturity.....		5,000,000	5,000,000	5,535,800	5,037,027	0	(37,027)	0	(37,027)	0	5,000,000	0	0	0	312,500	07/15/2019	2FE.....
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		09/20/2019	Paydown.....		1,738,835	1,738,835	1,738,835	1,738,835	0	0	0	0	0	1,738,835	0	0	0	78,943	09/20/2049	1FE.....
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5		09/20/2019	Paydown.....		1,738,835	1,738,835	1,738,835	1,670,052	0	68,783	0	68,783	0	1,738,835	0	0	0	91,662	09/20/2049	1FE.....
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1		09/20/2019	Paydown.....		277,638	277,638	277,638	277,638	0	0	0	0	0	277,638	0	0	0	25,410	09/20/2049	2FE.....
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1		09/20/2019	Paydown.....		190,438	190,438	190,438	190,438	0	0	0	0	0	190,438	0	0	0	13,643	09/20/2049	2FE.....
69375H AA 2	Pacefunding SERIES 20191A CLASS AA 4.4		09/20/2019	Paydown.....		311,011	311,011	311,011	0	0	0	0	0	311,011	0	0	0	6,774	09/20/2049	1FE.....	
69375H AB 0	Pacefunding SERIES 20191A CLASS BA 7.1		09/20/2019	Paydown.....		140,070	140,070	140,070	0	0	0	0	0	140,070	0	0	0	4,890	09/20/2049	2FE.....	
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		09/20/2019	Paydown.....		436,986	436,986	436,986	0	0	0	0	0	436,986	0	0	0	4,786	09/20/2049	1FE.....	
69375H AD 6	Pacefunding SERIES 20191A CLASS BB 7.1		09/20/2019	Paydown.....		180,155	180,155	180,155	0	0	0	0	0	180,155	0	0	0	3,162	09/20/2049	2FE.....	
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8		09/19/2019	Paydown.....		1,405,095	1,405,095	1,405,095	1,405,095	0	0	0	0	1,405,095	0	0	0	62,220	09/22/2053	1FE.....	
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1		09/19/2019	Paydown.....		66,588	66,588	66,588	66,588	0	0	0	0	66,588	0	0	0	4,287	09/22/2053	2FE.....	
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8		09/19/2019	Paydown.....		948,361	948,361	948,361	0	0	0	0	0	948,361	0	0	0	31,045	09/22/2053	1FE.....	
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1		09/19/2019	Paydown.....		93,547	93,547	93,547	0	0	0	0	0	93,547	0	0	0	4,453	09/22/2053	2FE.....	
718172 BL 2	Philip Morris International 4.250% 11/.....		08/27/2019	Wells Fargo Funds.....		12,067,440	11,000,000	11,330,880	11,316,678	0	(4,750)	0	(4,750)	0	11,311,928	0	755,512	755,512	375,299	11/10/2044	1FE.....
72353P AB 2	Pioneer Aircraft Finance Limi SERIES 201.....		09/15/2019	Paydown.....		11,905	11,905	11,904	0	0	0	0	0	11,905	0	0	0	142	06/15/2044	2FE.....	
72703P AB 9	Planet Fitness Master Issuer SERIES 2018		09/05/2019	Paydown.....		42,500	42,500	42,500	42,500	0	0	0	0	42,500	0	0	0	1,487	09/05/2048	2FE.....	
747525 AF 0	QUALCOMM Inc 3.450% 05/20/25.....		07/15/2019	Citigroup Global.....		5,181,850	5,000,000	4,795,200	4,855,483	0	10,908	0	10,908	0	4,866,391	0	315,459	315,459	113,563	05/20/2025	1FE.....

QE05.7

SCHEDULE D - PART 4

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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
74834L AV 2	Quest Diagnostics Inc 4.250% 04/01/24	..	07/08/2019	Barclays Capital		5,284,150	5,000,000	5,109,850	5,065,123	0	(6,179)	0	(6,179)	0	5,058,943	0	225,207	225,207	164,688	04/01/2024	2FE
74922T AA 4	Residential Accredit Loans, I SERIES 200	..	09/25/2019	Paydown		36,787	36,787	34,763	0	0	2,023	0	2,023	0	36,787	0	0	0	535	05/25/2037	1FM
750236 AT 8	RADIAN GROUP INC 7.000% 03/15/21	..	09/27/2019	Various		1,067,421	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	139,754	03/15/2021	3FE
755111 AP 6	Raytheon Co 7.000% 11/01/28	..	07/17/2019	Wells Fargo Funds		9,785,224	7,475,000	9,960,961	9,463,438	0	(92,518)	0	(92,518)	0	9,370,921	0	414,303	414,303	374,996	11/01/2028	1FE
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6	..	09/20/2019	Paydown		119,348	119,348	119,317	115,050	0	4,299	0	4,299	0	119,348	0	0	0	3,785	09/20/2052	1FE
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35	..	09/30/2019	Various		449,947	449,947	449,947	449,947	0	0	0	0	0	449,947	0	0	0	18,493	03/31/2035	2PL
76169# AG 8	Reyes Holdings LLC Series 2012A No. R-44	..	07/31/2019	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	82,080	07/31/2022	2PL
774341 AB 7	Rockwell Collins Inc 5.250% 07/15/19	..	07/15/2019	Maturity		12,500,000	12,500,000	12,433,875	12,495,492	0	4,508	0	4,508	0	12,500,000	0	0	0	656,250	07/15/2019	2FE
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	09/30/2019	Redemption 100.0000		107,043	107,043	107,043	107,043	0	0	0	0	0	107,043	0	0	0	2,941	05/31/2029	1PL
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	09/20/2019	Paydown		45,961	45,961	41,695	42,720	0	3,242	0	3,242	0	45,961	0	0	0	821	05/20/2035	1FM
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS	..	09/01/2019	Paydown		69,623	69,623	62,445	63,461	0	6,162	0	6,162	0	69,623	0	0	0	1,108	04/25/2043	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS	..	09/01/2019	Paydown		196,212	196,212	184,326	185,958	0	10,253	0	10,253	0	196,212	0	0	0	3,932	05/25/2043	1FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	09/01/2019	Paydown		346,549	346,549	328,572	330,683	0	15,866	0	15,866	0	346,549	0	0	0	7,302	07/25/2042	1FM
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2	..	09/20/2019	Paydown		33,750	33,750	33,887	33,884	0	(134)	0	(134)	0	33,750	0	0	0	906	02/20/2048	2FE
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 02/01/24	..	08/01/2019	Various		392,420	392,420	346,729	378,929	0	2,403	0	2,403	0	381,331	0	11,089	11,089	24,134	08/01/2022	1FE
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/24	..	08/15/2019	Redemption 100.0000		34,051	34,051	33,447	0	0	27	0	27	0	33,474	0	577	577	575	02/15/2030	1FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22	..	09/30/2019	Redemption 100.0000		17,609	17,609	17,609	17,609	0	0	0	0	0	17,609	0	0	0	517	03/31/2033	2PL
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36	..	09/30/2019	Various		33,843	33,843	33,843	33,843	0	0	0	0	0	33,843	0	0	0	1,362	03/31/2033	2PL
84861C AB 1	Spirit Master Funding LLC 2014-4A Class	..	09/20/2019	Call 113.5799		21,802,371	19,195,622	19,148,842	19,148,654	0	35	0	35	0	19,148,689	0	46,933	46,933	3,277,999	01/20/2045	1FE
84861C AB 1	Spirit Master Funding LLC 2014-4A Class	..	08/01/2019	Paydown		200,318	200,318	199,830	199,828	0	490	0	490	0	200,318	0	0	0	5,887	01/20/2045	1FE
860630 AD 4	Stifel Financial Corp 4.250% 07/18/24	..	07/16/2019	Stifel, Nicolaus and Co		4,484,642	4,300,000	4,496,252	4,423,044	0	(11,038)	0	(11,038)	0	4,412,006	0	72,636	72,636	182,750	07/18/2024	2FE
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A	..	07/20/2019	Paydown		221,698	221,698	221,651	221,638	0	60	0	60	0	221,698	0	0	0	7,558	07/20/2048	1FE
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A	..	09/20/2019	Paydown		675,157	675,157	674,967	0	0	190	0	190	0	675,157	0	0	0	3,229	06/20/2046	1FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	07/30/2019	Paydown		54,169	54,169	53,370	53,371	0	798	0	798	0	54,169	0	0	0	1,758	04/30/2049	1FE
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A	..	09/30/2019	Paydown		278,625	278,625	278,609	0	0	16	0	16	0	278,625	0	0	0	1,986	06/30/2054	1FE
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181	..	08/20/2019	Paydown		137,953	137,953	137,914	137,911	0	43	0	43	0	137,953	0	0	0	5,703	11/20/2048	1FE

SCHEDULE D - PART 4

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
87236Y AA 6	TD AMERITRADE HOLDING CO 5.600% 12/01/		09/18/2019	Call 100.6545.....		7,549,089	7,500,000	7,620,750	7,515,047	0	(11,686)	0	(11,686)	0	7,503,361	0	(3,361)	(3,361)	383,922	12/01/2019	1FE.....
87236Y AG 3	TD AMERITRADE HOLDING CO 2.717% 11/01/		07/01/2019	ATHENE.....		1,503,482	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	3,482	3,482	30,904	11/01/2021	1FE.....
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS		08/25/2019	Paydown.....		36,250	36,250	36,371	36,363	0	(113)	0	(113)	0	36,250	0	0	0	1,190	05/25/2046	2FE.....
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		08/25/2019	Paydown.....		19,375	19,375	20,614	20,567	0	(1,192)	0	(1,192)	0	19,375	0	0	0	722	05/25/2046	2FE.....
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		08/28/2019	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	916	11/25/2048	2FE.....
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1		09/30/2019	Redemption 100.0000.....		112,914	112,914	112,914	112,914	0	0	0	0	0	112,914	0	0	0	5,125	12/30/2023	2FE.....
883556 BC 5	Thermo Fisher Scientific Inc 3.150% 01.....		09/27/2019	Call 104.3180.....		3,461,271	3,318,000	3,289,432	3,302,809	0	2,636	0	2,636	0	3,305,446	0	12,554	12,554	268,692	01/15/2023	2FE.....
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....		09/30/2019	Redemption 100.0000.....		114,840	114,840	114,840	114,840	0	0	0	0	0	114,840	0	0	0	2,524	06/30/2047	1PL.....
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/		07/02/2019	Redemption 100.0000.....		3,061	3,061	3,019	3,041	0	(1)	0	(1)	0	3,040	0	21	21	180	07/02/2030	1FE.....
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/		09/01/2019	Redemption 100.0000.....		110,159	110,159	105,886	0	0	216	0	216	0	106,102	0	4,057	4,057	3,856	03/01/2030	1FE.....
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3		08/01/2019	Various.....		237,467	237,467	237,467	237,467	0	0	0	0	0	237,467	0	0	0	12,288	07/07/2028	1FE.....
90931V AA 4	UNITED AIR 2018-1 A PTT 3.700% 03/01/3		09/01/2019	Redemption 100.0000.....		99,130	99,130	99,061	99,065	0	7	0	7	0	99,072	0	58	58	3,668	03/01/2030	1FE.....
913017 AT 6	United Technologies Corp 6.700% 08/01/.....		07/17/2019	Wells Fargo Funds.....		12,147,180	9,573,000	12,394,546	11,817,631	0	(107,880)	0	(107,880)	0	11,709,752	0	437,428	437,428	620,011	08/01/2028	2FE.....
91845# AA 2	Verizon Communications Inc Series A1 No.....		09/15/2019	Various.....		44,480	44,480	44,480	44,480	0	0	0	0	0	44,480	0	0	0	1,131	05/15/2035	2.....
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181		09/16/2019	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	204	02/16/2043	1FE.....
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30		09/30/2019	Redemption 100.0000.....		31,489	31,489	31,489	31,489	0	0	0	0	0	31,489	0	0	0	928	06/30/2030	1FE.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20		09/25/2019	Paydown.....		101,214	101,214	96,122	99,543	0	1,671	0	1,671	0	101,214	0	0	0	2,056	10/25/2045	1FM.....
92964@ AA 7	WY Georgia Holdings 5.590% 09/15/19.....		09/15/2019	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	279,500	09/15/2019	1.....
94974B FY 1	WELLS FARGO & COMPANY 4.100% 06/03/26		07/11/2019	Citigroup Global.....		10,503,200	10,000,000	10,159,250	10,114,973	0	(7,235)	0	(7,235)	0	10,107,739	0	395,461	395,461	252,833	06/03/2026	1FE.....
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A		09/15/2019	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	728	03/15/2048	2FE.....
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A		09/15/2019	Paydown.....		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	112	06/15/2049	2FE.....
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/		09/16/2019	Various.....		14,642	14,642	20,226	20,105	0	(37)	0	(37)	0	20,068	0	(5,426)	(5,426)	988	03/15/2057	1FE.....
96038# AA 8	WESTIN 4.453% 07/15/47.....		09/15/2019	Redemption 100.0000.....		19,007	19,007	19,007	19,007	0	0	0	0	0	19,007	0	0	0	568	07/15/2047	1PL.....
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35.....		09/15/2019	Redemption 100.0000.....		126,053	126,053	126,053	126,053	0	0	0	0	0	126,053	0	0	0	3,758	01/15/2035	2.....
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33		09/30/2019	Various.....		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	3,058	12/18/2034	1.....

SCHEDULE D - PART 4

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014		09/01/2019	Paydown.....		37,212	37,212	38,526	38,337	0	(1,125)	0	(1,125)	0	37,212	0	0	0	988	06/20/2044	1FM.....
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015		09/01/2019	Paydown.....		406,300	406,300	407,316	407,089	0	(788)	0	(788)	0	406,300	0	0	0	9,663	08/20/2034	1FM.....
976826 BG 1	Wisconsin Pwr & Lt Co 5.000% 07/15/19..		07/15/2019	Maturity.....		500,000	500,000	496,925	499,793	0	207	0	207	0	500,000	0	0	0	25,000	07/15/2019	1FE.....
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	07/15/2019	Redemption 100.0000.....		256,000	256,000	241,874	242,077	0	594	0	594	0	242,670	0	13,330	13,330	8,448	01/15/2030	1FE.....
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25.....	A	07/05/2019	Redemption 100.0000.....		226,215	226,215	226,215	226,215	0	0	0	0	0	226,215	0	0	0	7,937	09/30/2025	2PL.....
65548P AD 8	NORBORD INC 5.375% 12/01/20.....	A	07/17/2019	Call 103.9440.....		6,933,065	6,670,000	6,503,250	6,608,969	0	16,567	0	16,567	0	6,625,536	0	44,464	44,464	488,131	12/01/2020	3FE.....
055451 AU 2	BHP Billiton Finance 3.850% 09/30/23.....	D	07/01/2019	Barclays Capital.....		10,600,300	10,000,000	10,272,600	10,172,715	0	(16,960)	0	(16,960)	0	10,155,755	0	444,545	444,545	291,958	09/30/2023	1FE.....
12518X AA 5	CENT CLO LP 13-19A 3.596% 10/29/25.....	D	07/29/2019	Paydown.....		826,797	826,797	808,767	813,827	0	12,970	0	12,970	0	826,797	0	0	0	24,725	10/29/2025	1FE.....
25156P AN 3	Deutsche Telekom Int Fin 6.000% 07/08/..	D	07/08/2019	Maturity.....		1,000,000	1,000,000	1,092,990	1,006,204	0	(6,204)	0	(6,204)	0	1,000,000	0	0	0	60,000	07/08/2019	2FE.....
268317 AS 3	ELECTRICITE DE FRANCE SA 3.625% 10/13/	D	07/17/2019	BNP Paribas.....		10,490,300	10,000,000	9,915,500	9,939,393	0	4,334	0	4,334	0	9,943,726	0	546,574	546,574	277,917	10/13/2025	1FE.....
35177P AT 4	France Telecom 5.375% 07/08/19.....	D	07/08/2019	Maturity.....		5,000,000	5,000,000	4,974,400	4,998,308	0	1,692	0	1,692	0	5,000,000	0	0	0	268,750	07/08/2019	2FE.....
46132F AD 2	INVECO FINANCE PLC 3.750% 01/15/26	D	07/12/2019	Stifel, Nicolaus and Co.....		10,402,000	10,000,000	9,974,200	9,982,202	0	1,207	0	1,207	0	9,983,409	0	418,591	418,591	376,042	01/15/2026	1FE.....
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	09/15/2019	Paydown.....		49,930	49,930	49,929	0	0	1	0	1	0	49,930	0	0	0	928	03/15/2044	1FE.....
55283L AB 1	MAPS LTD SERIES 20191A CLASS B 5.560%	D	09/15/2019	Paydown.....		29,958	29,958	29,958	0	0	0	0	0	0	29,958	0	0	0	695	03/15/2044	2FE.....
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%	D	09/15/2019	Paydown.....		35,650	35,650	35,649	0	0	0	0	0	0	35,650	0	0	0	1,097	03/15/2044	3FE.....
69377P AE 4	PPM CLO 2 Ltd SERIES 20192A CLASS C 5.	D	09/18/2019	ATHENE.....		999,962	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(38)	(38)	29,888	04/16/2032	1FE.....
77578J AB 4	ROLLS-ROYCE PLC 3.625% 10/14/25.....	D	07/15/2019	Barclays Capital.....		10,304,300	10,000,000	10,184,910	10,138,765	0	(10,549)	0	(10,549)	0	10,128,216	0	176,084	176,084	274,896	10/14/2025	1FE.....
92328X AK 5	Venture CDO Ltd SERIES 201315A CLASS C1	D	07/15/2019	Paydown.....		15,000,000	15,000,000	15,002,000	0	0	(2,000)	0	(2,000)	0	15,000,000	0	0	0	197,043	07/15/2028	1FE.....
92330W AC 1	VENTURE CDO LTD SERIES 201624A CLASS A1	D	08/08/2019	Various.....		7,404,220	7,400,000	7,400,000	7,400,000	0	0	0	0	0	7,400,000	0	4,220	4,220	242,891	10/20/2028	1FE.....
92330W AC 1	VENTURE CDO LTD SERIES 201624A CLASS A1	D	09/07/2019	Call 100.0000.....		5,100,000	5,100,000	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	0	0	187,763	10/20/2028	1FE.....
92330W AJ 6	VENTURE CDO LTD SERIES 201624A CLASS A2	D	09/07/2019	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	389,630	10/20/2028	1FE.....
G7333# AD 4	RPC GROUP PLC Series D Note RD-23 4.81	D	08/02/2019	Call 105.7349.....		4,229,397	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	350,716	12/15/2021	2.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					371,150,180	350,662,361	363,238,050	337,284,000	0	(386,738)	0	(386,738)	0	359,456,765	0	6,754,921	6,754,921	18,951,933	XXX	XXX
Bonds - Hybrid Securities																					
749770 AQ 6	RABOBANK NEDERLAND 2.194% Perpet.	D	06/30/2019	Call 100.0000.....		2,500,000	2,500,000	2,620,000	2,620,000	0	0	0	0	0	2,620,000	0	(120,000)	(120,000)	137,500	01/01/9999	2FE.....
4899999	Total - Bonds - Hybrid Securities.....					2,500,000	2,500,000	2,620,000	2,620,000	0	0	0	0	0	2,620,000	0	(120,000)	(120,000)	137,500	XXX	XXX

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	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
Bonds - Bank Loans																					
05377J AP 7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA	..	09/30/2019	Redemption	100.0000	.....49,531	.....49,531	.....49,607	.....49,604	.....0	.....(8)	.....0	.....(8)	.....0	.....49,595	.....0	.....(64)	.....(64)	.....1,786	03/15/2025	2FE.....
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L	..	09/19/2019	Call	100.0000	.....443,081	.....443,081	.....441,451	.....441,705	.....0	.....196	.....0	.....196	.....0	.....441,901	.....0	.....1,180	.....1,180	.....14,807	09/07/2023	2FE.....
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L	..	07/31/2019	Redemption	100.0000	.....34,083	.....34,083	.....33,958	.....33,977	.....0	.....12	.....0	.....12	.....0	.....33,989	.....0	.....94	.....94	.....899	09/07/2023	2FE.....
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA	..	09/30/2019	Redemption	100.0000	.....923,080	.....923,080	.....913,272	.....915,275	.....0	.....825	.....0	.....825	.....0	.....916,100	.....0	.....6,980	.....6,980	.....32,070	06/30/2024	1PL.....
40471* AA 4	FIRMA First Lien Term Loan 8.553% 07/1	..	09/30/2019	Redemption	100.0000	.....7,500	.....7,500	.....7,406	.....7,406	.....0	.....15	.....0	.....15	.....0	.....7,421	.....0	.....79	.....79	.....382	07/13/2023	2PL.....
513076 AZ 2	LAMAR MEDIA CORP SYNDICATED BANK LOAN	..	09/30/2019	Redemption	100.0000	.....2,500	.....2,500	.....2,497	.....2,497	.....0	.....0	.....0	.....0	.....0	.....2,497	.....0	.....3	.....3	.....74	03/15/2025	2FE.....
51783Q AP 3	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN	..	07/31/2019	Redemption	100.0000	.....14,664,375	.....14,664,375	.....14,685,902	.....14,683,865	.....0	.....(1,641)	.....0	.....(1,641)	.....0	.....14,682,224	.....0	.....(17,849)	.....(17,849)	.....364,959	03/27/2025	2FE.....
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	07/31/2019	Redemption	100.0000	.....679,000	.....679,000	.....693,924	.....691,533	.....0	.....(2,090)	.....0	.....(2,090)	.....0	.....689,443	.....0	.....(10,443)	.....(10,443)	.....16,918	04/26/2022	2FE.....
8299999	Total - Bonds - Bank Loans.....					.....16,803,150	.....16,803,150	.....16,828,017	.....16,825,862	.....0	.....(2,691)	.....0	.....(2,691)	.....0	.....16,823,170	.....0	.....(20,020)	.....(20,020)	.....431,895	XXX	XXX
8399997	Total - Bonds - Part 4.....					.....453,778,527	.....432,404,834	.....445,354,240	.....418,776,314	.....0	.....(724,364)	.....0	.....(724,364)	.....0	.....441,340,920	.....0	.....7,499,112	.....7,499,112	21,403,896	XXX	XXX
8399999	Total - Bonds.....					.....453,778,527	.....432,404,834	.....445,354,240	.....418,776,314	.....0	.....(724,364)	.....0	.....(724,364)	.....0	.....441,340,920	.....0	.....7,499,112	.....7,499,112	21,403,896	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....453,778,527	XXX	.....445,354,240	.....418,776,314	.....0	.....(724,364)	.....0	.....(724,364)	.....0	.....441,340,920	.....0	.....7,499,112	.....7,499,112	21,403,896	XXX	XXX

QE05.11

(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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																						
Barclays Low vol index 9LBCS0AT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	03/07/2019	02/07/2020	5,075	956,688	188.51.....	0	23,160	57,956		57,956	34,797	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	03/07/2019	02/07/2020	25,400	4,835,652	190.38.....	0	95,762	246,529		246,529	150,768	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0BA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	03/07/2019	03/06/2020	6,345	1,216,717	191.76.....	0	27,859	55,046		55,046	27,188	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0BK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	06/07/2019	06/05/2020	68,703	13,736,478	199.94.....	0	248,695	277,410		277,410	28,715	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	09/01/2019	10/07/2019	4,439	863,741	194.58.....	0	19,870	23,217		23,217	18,231	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0BI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	06/07/2019	06/05/2020	7,686	1,514,834	197.09.....	0	36,644	42,699		42,699	6,055	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	12/07/2018	10/07/2019	2,468	484,987	196.51.....	0	8,526	8,190		8,190	6,195	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	02/07/2019	02/07/2020	13,240	2,502,095	188.98.....	0	57,443	145,438		145,438	87,995	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	03/07/2019	03/06/2020	30,921	5,914,878	191.29.....	0	117,130	280,427		280,427	163,297	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	12/07/2018	11/07/2019	6,023	1,162,861	193.07.....	0	21,800	40,952		40,952	31,232	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0BJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	06/07/2019	06/05/2020	25,668	5,071,740	197.59.....	0	116,843	135,319		135,319	18,476	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	01/07/2019	12/06/2019	15,203	2,896,628	190.53.....	0	63,540	141,895		141,895	103,697	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	09/01/2019	12/07/2019	1	191	190.53.....	0	0	9		9	9	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	09/01/2019	11/07/2019	8,128	1,553,830	191.17.....	0	35,586	70,231		70,231	53,031	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	09/01/2019	11/07/2019	3,141	598,989	190.7.....	0	14,284	28,608		28,608	21,908	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	01/07/2019	12/06/2019	24,977	4,776,851	191.25.....	0	85,814	199,715		199,715	147,407	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0BN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	07/05/2019	07/07/2020	63,182	12,803,200	202.64.....	0	233,828	197,581		197,581	(36,247)	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	03/07/2019	03/06/2020	11,576	2,197,935	189.87.....	0	50,395	119,088		119,088	68,693	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0BF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	05/07/2019	05/07/2020	9,124	1,752,538	192.08.....	0	42,360	80,160		80,160	37,800	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0BM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	07/05/2019	07/07/2020	23,853	4,776,563	200.25.....	0	110,849	98,803		98,803	(12,046)	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	12/07/2018	12/06/2019	7,312	1,389,719	190.06.....	0	33,465	71,565		71,565	52,095	0	0	0	0	0	0001.....
Barclays Low vol index 9LBCS0AO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP570UK5573.....	12/07/2018	12/06/2019	7,448	1,433,144	192.42.....	0	23,672	56,313		56,313	41,634	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0BH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/01/2019	05/07/2020	..75,740	..14,757,939	194.85.....	.....0	.....276,723	.....0	.....512,267	.....512,267	.....235,544	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/05/2019	04/07/2020	..8,576	..1,643,076	191.59.....	.....0	.....39,823	.....0	.....77,116	.....77,116	.....37,292	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/05/2019	04/07/2020	..11,551	..2,240,663	193.98.....	.....0	.....42,409	.....0	.....82,651	.....82,651	.....40,242	.....0	.....0	.....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	.....37,728	.....37,728	.....25,655	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/01/2019	11/07/2019	..14,626	..2,816,968	192.6.....	.....55,300	.....0	.....106,093	.....106,093	.....80,786	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/07/2019	08/07/2020	..14,667	..2,942,934	200.65.....	.....0	.....53,680	.....0	.....61,368	.....61,368	.....7,687	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/05/2019	04/07/2020	..24,917	..4,785,808	192.07.....	.....0	.....110,495	.....0	.....214,528	.....214,528	.....104,033	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	05/07/2019	05/07/2020	..37,774	..7,273,384	192.55.....	.....0	.....167,462	.....0	.....318,006	.....318,006	.....150,543	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/06/2019	09/04/2020	..38,369	..7,792,360	203.09.....	.....0	.....148,488	.....0	.....128,979	.....128,979	.....(19,509)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/07/2019	08/07/2020	..9,349	..1,860,171	198.97.....	.....0	.....40,274	.....0	.....46,655	.....46,655	.....6,381	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BS.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/06/2019	09/04/2020	..7,970	..1,609,940	202.....	.....0	.....34,271	.....0	.....30,216	.....30,216	.....(4,055)	.....0	.....0	.....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	..26,043	..4,861,447	186.67.....	.....0	.....111,445	.....0	.....341,724	.....341,724	.....230,279	.....0	.....0	.....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	.....416,322	.....416,322	.....284,493	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/06/2019	09/04/2020	..59,414	..12,212,548	205.55.....	.....0	.....180,024	.....0	.....149,990	.....149,990	.....(30,035)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	03/07/2019	03/06/2020	..5,172	..979,577	189.4.....	.....0	.....23,587	.....0	.....55,366	.....55,366	.....31,779	.....0	.....0	.....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	.....75,964	.....75,964	.....46,600	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	07/05/2019	07/07/2020	..7,550	..1,508,113	199.75.....	.....0	.....36,736	.....0	.....33,060	.....33,060	.....(3,676)	.....0	.....0	.....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	..2,113	..410,133	194.1.....	.....9,860	.....0	.....12,070	.....12,070	.....9,496	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	03/07/2019	01/07/2020	..3,809	..709,274	186.21.....	.....0	.....17,371	.....0	.....51,705	.....51,705	.....34,334	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/01/2019	10/07/2019	..8,690	..1,703,501	196.03.....	.....33,197	.....0	.....32,942	.....32,942	.....25,313	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/05/2019	04/07/2020	..40,209	..7,780,442	193.5.....0154,8700301,851301,851146,980000000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MSCI Emerging Markets 9MMLS0AC.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2019	05/21/2020	3,353	3,349,546	998.97.....	0	502,950	0	206,637		206,637	(296,313)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCS0AA.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/18/2019	04/21/2020	2,627	2,870,050	1093.....	0	122,183	0	47,552		47,552	(74,631)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCS0AC.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2019	08/21/2020	3,163	3,109,672	983.14.....	0	474,450	0	260,221		260,221	(214,229)	0	0	0	0		0001.....
MSCI Emerging Markets 9MMLS0AE.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/21/2019	06/19/2020	2,896	3,050,125	1053.....	0	289,600	0	113,623		113,623	(175,977)	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	87,772		87,772	(412,628)	0	0	0	0		0001.....
MSCI Emerging Markets 9MMLS0AI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/20/2019	09/21/2020	2,734	2,790,266	1021.....	0	544,804	0	179,018		179,018	(365,786)	0	0	0	0		0001.....
MSCI Emerging Markets 9MBCS0AA.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	03/21/2019	03/20/2020	2,664	2,849,628	1070.....	0	266,400	0	55,404		55,404	(210,996)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AG.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/07/2019	03/06/2020	26,542	5,023,074	189.25.....	0	142,046	0	258,959		258,959	116,912	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AK.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/05/2019	07/07/2020	34,764	6,909,693	198.76.....	0	185,292	0	147,518		147,518	(37,774)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AL.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2019	08/07/2020	38,674	7,643,916	197.65.....	0	204,972	0	193,998		193,998	(10,974)	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	307,744		307,744	234,734	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AD.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/01/2019	12/07/2019	26	4,854	186.68.....	0	0	0	309		309	309	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/07/2019	06/05/2020	41,846	8,185,496	195.61.....	0	218,436	0	237,926		237,926	19,490	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	80,530		80,530	67,331	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2019	05/07/2020	46,392	9,050,151	195.08.....	0	239,914	0	268,663		268,663	28,750	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	15,012	2,824,508	188.15.....	73,706	0	0	156,498		156,498	125,933	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AM.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/06/2019	09/04/2020	32,605	6,519,696	199.96.....	0	174,111	0	134,029		134,029	(40,082)	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	242,337		242,337	127,174	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	335,732		335,732	221,541	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AH.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/05/2019	04/07/2020	39,160	7,643,640	195.19.....	0	203,240	0	214,368		214,368	11,128	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0BG.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/12/2018	10/14/2019	6,905	10,679,825	1547.....	690,500	0	0	79,129		79,129	(103,343)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0BQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHGIC71XBU11....	10/05/2018	10/07/2019	3,057	4,989,360	1632.....	305,700	0	0	9		9	(33,038)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RRBS0CE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	08/21/2019	08/21/2020	2,378	3,590,423	1510.....	.....0	309,140	.....0	288,147	.....	288,147	(20,993)	.....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	1,104,858	.....	1,104,858	427,866	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0DG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/12/2019	07/14/2020	7,720	12,120,400	1570.....	.....0	772,000	.....0	623,987	.....	623,987	(148,013)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0CG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	09/06/2019	04/09/2020	1,382	2,080,145	1505.....	.....0	207,300	.....0	174,798	.....	174,798	(32,502)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0CG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	09/06/2019	09/04/2020	1,535	2,310,436	1505.....	.....0	230,250	.....0	194,149	.....	194,149	(36,101)	.....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	772,802	.....	772,802	160,702	.....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	129,523	.....	129,523	(217,057)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0BE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	08/28/2019	08/28/2020	3,456	5,089,686	1473.....	.....0	518,400	.....0	502,116	.....	502,116	(16,284)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BS.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/14/2019	05/14/2020	8,392	12,949,360	1543.....	.....0	1,510,560	.....0	695,202	.....	695,202	(815,358)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RRBS0CC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	06/21/2019	06/19/2020	3,039	4,709,326	1550.....	.....0	364,680	.....0	263,001	.....	263,001	(101,679)	.....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	355,525	.....	355,525	112,125	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0DE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/05/2019	07/07/2020	2,031	3,200,105	1576.....	.....0	172,635	.....0	155,679	.....	155,679	(16,956)	.....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	65,921	.....	65,921	(103,159)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0DC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	06/28/2019	06/26/2020	4,181	6,549,829	1567.....	.....0	627,150	.....0	330,496	.....	330,496	(296,654)	.....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	380,065	.....	380,065	(363,485)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RMLS0CY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/21/2019	05/21/2020	2,453	3,790,498	1545.....	.....0	343,420	.....0	203,824	.....	203,824	(139,596)	.....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	117,704	.....	117,704	(126,296)	.....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	124,780	.....	124,780	(28,020)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RCSS0BA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	04/26/2019	04/28/2020	3,901	6,209,690	1592.....	.....0	507,130	.....0	214,375	.....	214,375	(292,755)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	2,998	4,640,604	1548.....	.....0	374,750	.....0	280,988	.....	280,988	(93,762)	.....0	.....0	.....0	.....0	.....	0001.....
Russell 2000 OTC Call Option 9RBCS0BU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/28/2019	05/28/2020	4,681	7,040,318	1504.....0	468,1000	507,781	507,781	39,6810000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMLS0DK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2019	08/07/2020	3,465	5,199,891	1501.....	0	519,750	0	429,974		429,974	(89,776)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0CA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/12/2019	04/14/2020	8,316	13,179,197	1585.....	0	831,600	0	459,085		459,085	(372,515)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RDBS0BY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86....	01/28/2019	01/28/2020	2,762	4,069,917	1474.....	0	331,440	0	276,777		276,777	(54,663)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0BY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/05/2019	04/07/2020	3,140	4,969,238	1583.....	0	471,000	0	171,859		171,859	(299,141)	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	378,651		378,651	80,811	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/14/2019	06/12/2020	8,512	12,959,520	1523.....	0	1,021,440	0	854,441		854,441	(166,999)	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	638,854		638,854	249,674	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	439,710		439,710	(289,090)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0CM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	5,406	8,219,715	1520.....	0	1,081,200	0	658,344		658,344	(422,856)	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	274,297		274,297	99,985	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0BY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/13/2019	09/14/2020	6,882	10,860,759	1578.....	0	1,330,222	0	608,466		608,466	(721,756)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RDBS0BS.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86....	10/26/2018	10/28/2019	2,204	3,270,339	1484.....	220,400	0	0	128,465		128,465	26,730	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMLS0DM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/14/2019	08/14/2020	7,564	11,100,321	1468.....	0	907,680	0	1,105,607		1,105,607	197,927	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/13/2019	09/14/2020	1,457	2,299,350	1578.....	0	281,624	0	128,819		128,819	(152,805)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMLS0CU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	1,833	2,870,020	1566.....	0	53,964	0	120,893		120,893	66,929	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMLS0DI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/26/2019	07/28/2020	4,091	6,459,566	1579.....	0	490,920	0	323,420		323,420	(167,500)	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	45,462		45,462	(26,413)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMLS0CW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2019	05/07/2020	3,052	4,829,210	1582.....	0	457,800	0	186,879		186,879	(270,921)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMLS0CQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/07/2019	03/06/2020	2,481	3,780,126	1524.....	0	372,150	0	193,691		193,691	(178,459)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0CK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	3,900	5,929,872	1520.....	0	780,000	0	474,943		474,943	(305,057)	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	165,674		165,674	26,104	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0BQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/14/2019	03/13/2020	6,543	10,139,295	1550.....	0	981,450	0	426,574		426,574	(554,876)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 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	129,133		129,133	(39,227)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RDBS0BW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWFZYICNSX8D621K86....	12/21/2018	12/20/2019	2,539	3,280,617	1292.....	253,900	0	613,063		613,063	234,349	0	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	06/07/2019	06/05/2020	2,489	3,769,317	1514.....	0	448,030	0	258,331		258,331	(189,699)	0	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	136,834		136,834	38,737	0	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RDBS0BU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWFZYICNSX8D621K86....	11/07/2018	11/07/2019	3,097	4,899,950	1582.....	278,730	0	34,352		34,352	(31,228)	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOFQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	05/21/2019	05/21/2020	534	1,529,568	2864.....	0	61,640	0	123,492		123,492	61,852	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	01/18/2019	01/21/2020	20,189	53,918,964	2671.....	0	3,774,334	0	6,921,353		6,921,353	3,147,019	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	2,215	6,560,365	2962.....	0	443,000	0	459,430		459,430	16,430	0	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	10,514,483		10,514,483	2,003,347	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBA0AQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWFZYICNSX8D621K86....	11/28/2018	11/27/2019	3,448	9,460,553	2744.....	395,428	0	362,856		362,856	300,948	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/21/2019	05/21/2020	49	140,354	2864.....	0	8,856	0	11,332		11,332	2,476	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/14/2019	06/12/2020	27,361	78,990,660	2887.....	0	5,472,200	0	6,092,251		6,092,251	620,051	0	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	10,795		10,795	(26,437)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/05/2019	07/07/2020	1,612	4,820,541	2990.....	0	152,334	0	99,730		99,730	(52,604)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOFW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	06/21/2019	06/19/2020	43,925	129,598,956	2950.....	0	7,736,950	0	8,029,816		8,029,816	292,867	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	14,826	43,069,975	2905.....	0	1,369,626	0	1,136,915		1,136,915	(232,711)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBM0AL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWFZYICNSX8D621K86....	03/28/2019	03/27/2020	575	1,618,878	2815.....	0	36,450	0	14,066		14,066	(22,384)	0	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	15,097,961		15,097,961	8,680,518	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBA0AT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWFZYICNSX8D621K86....	05/07/2019	05/07/2020	1,196	3,449,324	2884.....	0	127,995	0	119,216		119,216	(8,779)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	6,998	20,938,506	2992.....	0	1,394,491	0	1,308,097		1,308,097	(86,394)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	3,466	10,068,834	2905.....	0	616,220	0	666,731		666,731	50,511	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0KE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/21/2018	12/20/2019	55,234	133,479,589	2417.....	11,145,117	0	0	31,449,721		31,449,721	18,081,902	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCSOLE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/20/2019	09/21/2020	745	2,229,092	2992.....	0	148,456	0	139,259		139,259	(9,197)	0	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	1,942,960		1,942,960	1,303,093	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/28/2019	08/28/2020	14,446	41,719,181	2888.....	0	3,322,580	0	3,552,729		3,552,729	230,149	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/07/2019	08/07/2020	2,940	8,478,901	2884.....	0	108,544	0	205,825		205,825	97,281	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/21/2019	08/21/2020	41,307	120,799,430	2924.....	0	7,803,718	0	9,075,708		9,075,708	1,271,990	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/20/2019	09/21/2020	9,198	27,521,060	2992.....	0	1,832,885	0	1,719,331		1,719,331	(113,554)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	06/21/2019	06/19/2020	6,494	19,160,287	2950.....	0	1,143,853	0	1,187,151		1,187,151	43,298	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/19/2018	10/21/2019	57,179	158,258,893	2768.....	11,426,080	0	0	12,302,424		12,302,424	8,722,975	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBA0AR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86....	01/07/2019	01/07/2020	1,479	3,770,992	2550.....	0	171,579	0	506,821		506,821	335,242	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/27/2019	09/28/2020	10,760	31,868,860	2962.....	0	2,152,000	0	2,231,811		2,231,811	79,811	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/21/2019	08/21/2020	22,134	64,729,334	2924.....	0	4,181,555	0	4,863,140		4,863,140	681,585	0	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	50,724		50,724	9,665	0	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	1,401,186		1,401,186	112,205	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	01/18/2019	01/21/2020	509	1,359,391	2671.....	0	65,249	0	174,499		174,499	109,250	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9LBCS0BP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/07/2019	08/07/2020	31,848	6,368,326	199.96.....	0	124,734	0	143,462		143,462	18,728	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HS.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2019	05/21/2020	4,923	14,101,244	2864.....	0	889,783	0	1,138,489		1,138,489	248,706	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	4,484	13,280,666	2962.....	0	896,800	0	930,060		930,060	33,260	0	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	424,663		424,663	148,389	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	07/19/2019	07/21/2020	964	2,869,452	2977.....	0	174,754	0	170,574		170,574	(4,180)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	01/18/2019	01/21/2020	2,411	6,439,082	2671.....	0	450,736	0	826,558		826,558	375,822	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	07/19/2019	07/21/2020	23,560	70,128,932	2977.....	0	4,270,957	0	4,168,789		4,168,789	(102,168)	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0MW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/20/2019	09/21/2020	...1,310	...3,919,612	2992.....	.....0	...261,044	.....0	...244,871	...	...244,871	.....(16,172)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	...19,492	...58,020,082	2977.....	.....0	...3,533,510	.....0	...3,448,983	...	...3,448,983	.....(84,527)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/18/2019	01/21/2020	...2,318	...6,190,706	2671.....	.....0	...433,350	.....0	...794,675	...	...794,675	.....361,325	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0II.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	...40,634	...116,390,404	2864.....	.....0	...7,344,189	.....0	...9,396,983	...	...9,396,983	...2,052,794	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	.....3	...8,930	2977.....	.....0	...544	.....0	...531	...	...531	.....(13)	.....0	.....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	...708,405	...	...708,405	...134,974	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/14/2019	05/14/2020	...4,470	...12,669,813	2834.....	.....0	...1,117,500	.....0	...1,119,850	...	...1,119,850	...2,350	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0AU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	05/21/2019	05/21/2020	.....478	...1,369,164	2864.....	.....0	...26,030	.....0	...37,707	...	...37,707	...11,677	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/13/2019	09/14/2020	...2,464	...7,410,209	3007.....	.....0	...476,267	.....0	...433,050	...	...433,050	.....(43,217)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/05/2019	04/07/2020	...1,490	...4,310,183	2893.....	.....0	...140,075	.....0	...119,846	...	...119,846	.....(20,229)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/05/2019	04/07/2020	...3,953	...11,435,001	2893.....	.....0	...790,600	.....0	...773,574	...	...773,574	.....(17,026)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/18/2019	04/21/2020	...45,077	...130,950,037	2905.....	.....0	...8,014,240	.....0	...8,671,157	...	...8,671,157	...656,917	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	...12,089	...36,171,134	2992.....	.....0	...2,408,975	.....0	...2,259,729	...	...2,259,729	.....(149,246)	.....0	.....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	...13,270,526	...	...13,270,526	...6,033,878	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KS.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/13/2019	09/14/2020	...6,946	...20,889,331	3007.....	.....0	...1,342,592	.....0	...1,220,765	...	...1,220,765	.....(121,827)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOGC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2019	08/21/2020	...1,173	...3,430,356	2924.....	.....0	...221,603	.....0	...257,724	...	...257,724	...36,121	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0ME.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2019	05/21/2020	...39,909	...114,313,743	2864.....	.....0	...7,213,153	.....0	...9,229,320	...	...9,229,320	...2,016,168	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9RRBS0CI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/20/2019	09/21/2020	...2,782	...4,339,280	1560.....	.....0	...554,369	.....0	...275,373	...	...275,373	.....(278,996)	.....0	.....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.....	.....0	.....0	.....0	...13,090,859	...	...13,090,859	...7,526,541	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	...2,725	...8,040,004	2950.....	.....0	...479,982	.....0	...498,150	...	...498,150	...18,169	.....0	.....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	01/14/2020534	...1,379,114	2583.....0	...26,9100	...24,31324,313(2,597)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P 500 OTC Call Option 9SMLSOMA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America- Barclays Bank	EYKN6V0ZCB8VD9IULB80....	05/07/2019 05/07/2020	1,966	5,670,042	2884.....	0	393,200	0	417,994		417,994	24,794	0	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCSOLI.....	Fixed Annuity Hedge.....	N/A.....	Duration	PLC	G5GSEF7VJP5I7OUK5573....	09/20/2019 09/21/2020	10,047	30,061,327	2992.....	0	2,002,066	0	1,878,030		1,878,030	(124,036)	0	0	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	3,129,935		3,129,935	736,735	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	08/21/2019 08/21/2020	26,190	76,590,822	2924.....	0	4,947,815	0	5,754,298		5,754,298	806,483	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	06/14/2019 06/12/2020	1,489	4,298,713	2887.....	0	150,880	0	180,881		180,881	30,001	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	02/14/2019 02/14/2020	27,472	75,430,695	2746.....	0	3,296,640	0	7,904,502		7,904,502	4,607,862	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/21/2019 06/19/2020	19,563	57,719,849	2950.....	0	3,445,827	0	3,576,262		3,576,262	130,435	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOGA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	06/21/2019 06/19/2020	508	1,498,834	2950.....	0	57,104	0	92,866		92,866	35,762	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	08/28/2019 08/28/2020	2,957	8,539,639	2888.....	0	350,138	0	454,161		454,161	104,023	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBM0AK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWFZYICNSX8D621K86....	12/28/2018 12/27/2019	817	2,030,850	2486.....	0	25,375	0	14,351		14,351	(18,472)	0	0	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	210,107		210,107	96,825	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/07/2019 05/07/2020	13,585	39,179,819	2884.....	0	2,717,000	0	2,888,326		2,888,326	171,326	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	09/27/2019 09/28/2020	3,012	8,920,911	2962.....	0	344,362	0	355,785		355,785	11,423	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/21/2019 06/19/2020	32,280	95,240,849	2950.....	0	5,685,799	0	5,901,023		5,901,023	215,224	0	0	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.....	0	1,325,896	0	3,741,466		3,741,466	2,151,142	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	07/26/2019 07/28/2020	588	1,779,206	3026.....	0	34,710	0	15,713		15,713	(18,997)	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/19/2019 07/21/2020	7,146	21,270,855	2977.....	0	1,295,427	0	1,264,438		1,264,438	(30,988)	0	0	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	93	224,746	2417.....	0	18,766	0	52,953		52,953	30,445	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/21/2019 05/21/2020	401	1,148,608	2864.....	0	72,477	0	92,735		92,735	20,258	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/21/2019 05/21/2020	22,155	63,459,896	2864.....	0	4,004,295	0	5,123,546		5,123,546	1,119,251	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLM0AI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/05/2019 07/07/2020	3,127	9,351,012	2990.....	0	189,805	0	80,417		80,417	(109,388)	0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	03/14/2019 03/13/2020	993	2,788,821	2808.....	0	92,865	0	138,646		138,646	45,781	0	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0HI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/14/2019	05/14/2020	2,078	5,889,904	2834	0	519,500	0	520,593		520,593	1,093	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	431,823		431,823	171,484	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0LW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	55,459	161,110,059	2905	0	9,860,056	0	10,668,272		10,668,272	808,216	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SRBS0FM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	5,308	15,721,181	2962	0	1,061,600	0	1,100,972		1,100,972	39,372	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0KU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/13/2019	09/14/2020	2,298	6,910,982	3007	0	444,180	0	403,875		403,875	(40,305)	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0FU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	12/21/2018	12/20/2019	64,102	154,910,175	2417	12,934,703	0	0	36,499,077		36,499,077	20,985,011	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSS0EA.....	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	2,788,426		2,788,426	1,977,120	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0LM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/20/2019	09/21/2020	16,938	50,679,682	2992	0	3,375,235	0	3,166,126		3,166,126	(209,109)	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SRBS0DI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/11/2019	03/20/2020	1,150	3,283,112	2855	0	135,959	0	248,222		248,222	112,264	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SBCS0JS.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	07/19/2019	07/21/2020	15,360	45,720,730	2977	0	2,784,461	0	2,717,852		2,717,852	(66,609)	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	0		0	(2,322)	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLA0CJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/21/2019	02/21/2020	13,723	38,079,678	2775	0	1,279,533	0	2,171,626		2,171,626	892,093	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SCSM0AW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/07/2019	06/05/2020	2,391	6,870,156	2873	0	126,408	0	116,948		116,948	(9,460)	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SRBA0AE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/12/2019	04/14/2020	922	2,680,632	2907	0	85,516	0	66,328		66,328	(19,188)	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	213,255		213,255	40,632	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLM0AE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/07/2018	12/06/2019	2,784	7,330,495	2633	134,139	0	0	94,467		94,467	39,418	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	10,251,635		10,251,635	3,582,211	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	814,384		814,384	491,177	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	907,192		907,192	394,372	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0MO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/19/2019	07/21/2020	49,815	148,279,827	2977	0	9,030,463	0	8,814,441		8,814,441	(216,022)	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SRBS0CK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/21/2018	12/20/2019	2,115	5,111,151	2417	426,786	0	0	1,204,261		1,204,261	692,385	0	0	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0LY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	520	1,510,616	2905	0	57,704	0	100,029		100,029	42,325	0	0	0	0	0001.....	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....0	.....0	.....0	.....(66)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SCSSOFM..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	04/18/2019	04/21/2020	.....27,360	.....79,481,621	2905.....	.....0	.....4,864,334	.....0	.....5,263,058	.....5,263,058	.....398,724	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SRBS0DW..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/19/2019	07/21/2020	.....1,310	.....3,899,359	2977.....	.....0	.....237,477	.....0	.....231,796	.....231,796	.....(5,681)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SRBS0EO..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	08/21/2019	08/21/2020	.....6,319	.....18,479,473	2924.....	.....0	.....1,193,785	.....0	.....1,388,370	.....1,388,370	.....194,584	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0EU..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018	10/21/2019	.....39,212	.....108,530,189	2768.....	.....7,835,734	.....0	.....0	.....8,436,710	.....8,436,710	.....5,982,009	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SMLS0KT..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9ULB80....	02/21/2019	02/21/2020	.....26,567	.....73,720,237	2775.....	.....0	.....4,607,515	.....0	.....7,082,255	.....7,082,255	.....2,474,740	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SCSM0AV..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	05/28/2019	05/28/2020	.....307	.....860,334	2802.....	.....0	.....15,222	.....0	.....15,786	.....15,786	.....564	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0HM..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/14/2019	05/14/2020	.....24,481	.....69,389,191	2834.....	.....0	.....6,120,250	.....0	.....6,133,121	.....6,133,121	.....12,871	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SMLS0NC..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9ULB80....	09/20/2019	09/21/2020	.....565	.....1,690,520	2992.....	.....0	.....73,540	.....0	.....105,612	.....105,612	.....32,072	.....0	.....0	.....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	.....50,753	.....144,893,725	2855.....	.....0	.....8,867,564	.....0	.....10,954,808	.....10,954,808	.....2,087,244	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SDBA0AU..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWFZYICNSX8D621K86....	06/07/2019	06/05/2020	.....1,368	.....3,930,729	2873.....	.....0	.....135,192	.....0	.....175,347	.....175,347	.....40,155	.....0	.....0	.....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	.....0	.....0	.....(3,136)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SMLM0AH..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9ULB80....	06/28/2019	06/26/2020	.....214	.....629,537	2942.....	.....0	.....14,742	.....0	.....11,820	.....11,820	.....(2,922)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SRBM0AE..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	09/13/2019	09/14/2020	.....439	.....1,320,244	3007.....	.....0	.....22,973	.....0	.....25,690	.....25,690	.....2,717	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0IO..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/07/2019	06/05/2020	.....15,940	.....45,801,040	2873.....	.....0	.....3,188,000	.....0	.....3,663,928	.....3,663,928	.....475,928	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SCSSOFU..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	06/21/2019	06/19/2020	.....1,325	.....3,909,360	2950.....	.....0	.....233,386	.....0	.....242,220	.....242,220	.....8,834	.....0	.....0	.....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	.....611,559	.....611,559	.....410,156	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SMLS0KX..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9ULB80....	02/21/2019	02/21/2020	.....39,930	.....110,800,958	2775.....	.....0	.....6,925,060	.....0	.....10,644,575	.....10,644,575	.....3,719,515	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SDBM0AJ..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LTFWFZYICNSX8D621K86....	10/05/2018	10/07/2019	.....1,213	.....3,500,196	2886.....	.....88,900	.....0	.....0	.....0	.....0	.....(87)	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0FQ..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/28/2018	11/27/2019	.....13,638	.....37,419,672	2744.....	.....3,136,740	.....0	.....0	.....3,506,212	.....3,506,212	.....2,449,582	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0LQ..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/202016,76850,171,030	2992.....03,341,35903,134,3493,134,349(207,010)000000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBA0AL.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets	08/07/2019	08/07/2020	1,640	4,729,727	2884	0	191,076	0	238,443		238,443	47,367	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KC.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	08/14/2019	08/14/2020	27,635	78,499,981	2841	0	5,527,000	0	7,583,496		7,583,496	2,056,496	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBS0BA.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Deutsche Bank...	02/21/2019	02/21/2020	562	1,621,865	2886	0	62,119	0	149,818		149,818	87,699	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOFE.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int	04/11/2019	03/20/2020	500	1,427,440	2855	0	76,140	0	107,923		107,923	31,783	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DS.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets	07/05/2019	07/07/2020	12,323	36,850,822	2990	0	2,464,600	0	2,020,819		2,020,819	(443,781)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0EY.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	10/19/2018	10/21/2019	24,608	68,109,530	2768	4,917,417	0	0	5,294,567		5,294,567	3,754,087	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HY.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	05/21/2019	05/21/2020	26,819	76,819,271	2864	0	4,847,266	0	6,202,138		6,202,138	1,354,872	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CU.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets	03/21/2019	03/20/2020	5,955	17,000,810	2855	0	1,040,458	0	1,285,360		1,285,360	244,902	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GW.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	02/21/2019	02/21/2020	25,493	70,740,016	2775	0	4,421,251	0	6,795,947		6,795,947	2,374,696	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CS.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America..	06/28/2019	06/26/2020	3,246	9,548,953	2942	0	327,521	0	286,130		286,130	(41,391)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CY.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America..	09/20/2019	09/21/2020	14,381	43,028,959	2992	0	1,557,606	0	1,391,709		1,391,709	(165,897)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCM0AB.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	07/12/2019	07/14/2020	279	840,842	3014	0	22,260	0	9,364		9,364	(12,896)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HG.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	04/18/2019	04/21/2020	21,239	61,699,932	2905	0	3,776,082	0	4,085,602		4,085,602	309,520	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CR.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America..	05/21/2019	05/21/2020	13,996	40,089,583	2864	0	1,395,121	0	1,732,938		1,732,938	337,817	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DK.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets	04/12/2019	04/14/2020	28,850	83,878,779	2907	0	5,770,000	0	5,428,127		5,428,127	(341,873)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DG.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets	04/05/2019	04/07/2020	12,044	34,840,161	2893	0	2,408,800	0	2,356,926		2,356,926	(51,874)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AO.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int	01/28/2019	01/28/2020	235	621,305	2644	0	11,842	0	8,503		8,503	(3,339)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CY.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets	03/21/2019	03/20/2020	599	1,710,073	2855	0	66,351	0	129,291		129,291	62,940	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOEI.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int	11/21/2018	11/21/2019	17,140	45,419,800	2650	3,515,414	0	0	5,836,372		5,836,372	3,914,302	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JS.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America..	10/19/2018	10/21/2019	1,684	4,660,942	2768	336,514	0	0	362,323		362,323	256,904	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOEW.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int	01/14/2019	01/14/2020	1,034	2,670,419	2583	0	206,800	0	433,585		433,585	226,785	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LC.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	09/20/2019	09/21/2020	1,394	4,170,946	2992	0	277,782	0	260,573		260,573	(17,209)	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLM0AG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/07/2019	05/07/2020	...3,336	...9,621,191	2884.....	.....0	.....202,996	.....0	.....160,104		.....160,104	.....(42,892)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	03/14/2019	03/13/2020	...27,620	...77,570,218	2808.....	.....0	.....6,905,000	.....0	.....6,852,097		.....6,852,097	.....(52,903)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	11/07/2018	11/07/2019	...5,562	...15,650,856	2814.....	.....723,060	.....0	.....0	.....1,022,852		.....1,022,852	.....722,300	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	10/26/2018	10/28/2019	...15,820	...42,060,476	2659.....	.....2,847,600	.....0	.....0	.....5,109,323		.....5,109,323	...3,477,163	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	09/20/2019	09/21/2020	.....60	.....179,524	2992.....	.....0	.....11,956	.....0	.....11,215		.....11,215	.....(741)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	08/21/2019	08/21/2020	...1,279	...3,740,346	2924.....	.....0	.....241,629	.....0	.....281,014		.....281,014	...39,385	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/26/2019	07/28/2020	...3,087	...9,340,830	3026.....	.....0	.....292,370	.....0	.....155,748		.....155,748	.....(136,622)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	04/05/2019	04/07/2020	...4,307	...12,459,031	2893.....	.....0	.....269,136	.....0	.....39,604		.....39,604	.....(229,532)	.....0	.....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	.....168,448		.....168,448	...38,377	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LS.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	...22,369	...66,929,614	2992.....	.....0	.....4,457,471	.....0	.....4,181,313		.....4,181,313	.....(276,158)	.....0	.....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	.....306,598		.....306,598	...164,127	.....0	.....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	...9,263,874		...9,263,874	...1,765,066	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	08/21/2019	08/21/2020	...15,531	...45,419,322	2924.....	.....0	...1,671,446	.....0	...1,922,748		...1,922,748	...251,301	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	...14,993	...44,860,106	2992.....	.....0	...2,987,655	.....0	...2,802,558		...2,802,558	.....(185,097)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBMOAD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	04/12/2019	04/14/2020	.....509	...1,479,872	2907.....	.....0	...29,600	.....0	...9,244		...9,244	.....(20,356)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0BC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	08/28/2019	08/28/2020	.....488	...1,409,315	2888.....	.....0	...21,150	.....0	...39,716		...39,716	...18,566	.....0	.....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	...1,545,571		...1,545,571	...1,048,940	.....0	.....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	.....0		.....0	.....(1,251)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9LBCS0BR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	08/07/2019	08/07/2020	...52,692	...10,676,453	202.62.....	.....0	.....158,202	.....0	...176,799		...176,799	...18,597	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	01/18/2019	01/21/2020	...15,603	...41,671,088	2671.....	.....0	...1,620,996	.....0	...3,657,292		...3,657,292	...2,036,296	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/28/2019	05/28/2020	...18,077	...50,658,804	2802.....0	...3,886,5550	...5,037,849		...5,037,849	...1,151,29400000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0MM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/28/2019	06/26/2020	19,298	56,770,084	2942.....	0	3,666,620	0	3,680,361		3,680,361	13,741	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/26/2019	04/28/2020	3,021	8,881,377	2940.....	0	279,775	0	165,630		165,630	(114,145)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0HQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	1,557	4,459,809	2864.....	0	281,412	0	360,070		360,070	78,657	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0CQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/14/2019	05/14/2020	893	2,531,128	2834.....	0	93,399	0	129,379		129,379	35,980	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0FC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/19/2018	10/21/2019	21,194	58,660,329	2768.....	4,235,197	0	0	4,560,023		4,560,023	3,233,263	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	369,743		369,743	70,447	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0FG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	1,259	3,728,894	2962.....	0	251,800	0	261,139		261,139	9,339	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	205	567,395	2768.....	40,965	0	0	44,107		44,107	31,274	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0JE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	41,692	123,010,578	2950.....	0	7,343,629	0	7,621,607		7,621,607	277,978	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	15,053		15,053	(9,913)	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	390,185		390,185	294,910	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCM0AA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/14/2019	06/12/2020	364	1,050,861	2887.....	0	25,200	0	12,303		12,303	(12,897)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0FK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	2,178	6,450,779	2962.....	0	435,600	0	451,755		451,755	16,155	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0IU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	3	8,851	2950.....	0	528	0	548		548	20	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0AQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	03/07/2019	03/06/2020	3,718	10,220,522	2749.....	0	216,664	0	207,120		207,120	(9,544)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0JY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/07/2019	08/07/2020	936	2,699,405	2884.....	0	187,200	0	226,810		226,810	39,610	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	27,208	72,664,678	2671.....	0	5,086,536	0	9,327,662		9,327,662	4,241,126	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SDBS0BC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86....	06/21/2019	06/19/2020	34	100,316	2950.....	0	5,989	0	6,215		6,215	226	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0EU.....	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	8,080,209		8,080,209	4,857,333	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0EC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/19/2019	07/21/2020	1,465	4,360,734	2977.....	0	265,575	0	259,222		259,222	(6,353)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0HO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	1,746	5,001,173	2864.....	0	315,572	0	403,778		403,778	88,206	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	1,631,208		1,631,208	569,990	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSOLA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	03/07/2019	03/06/2020	...10,982	...30,188,749	2749.....	.....0	...2,525,860	.....0	...3,215,551	.....	...3,215,551	.....689,691	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOEK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	11/21/2018	11/21/2019	...57,549	...152,500,822	2650.....	...11,803,300	.....0	.....0	...19,596,114	.....	...19,596,114	...13,142,602	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018	10/21/2019	...5,658	...15,660,099	2768.....	...1,130,638	.....0	.....0	...1,217,355	.....	...1,217,355	...863,160	.....0	.....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	...7,087,053	.....	...7,087,053	...2,476,416	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EI.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	08/21/2019	08/21/2020	...48,748	...142,560,114	2924.....	.....0	...9,209,472	.....0	...10,710,596	.....	...10,710,596	...1,501,124	.....0	.....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	...8,156,984	.....	...8,156,984	...5,144,974	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/12/2019	07/14/2020	...26,747	...80,609,306	3014.....	.....0	...5,349,400	.....0	...4,077,488	.....	...4,077,488	...(1,271,912)	.....0	.....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	...445,239	.....	...445,239	...133,371	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	04/18/2019	04/21/2020	...1,639	...4,761,344	2905.....	.....0	...291,294	.....0	...315,283	.....	...315,283	...23,989	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	08/14/2019	08/14/2020	...1,507	...4,280,784	2841.....	.....0	...182,784	.....0	...273,513	.....	...273,513	...90,729	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	03/21/2019	03/20/2020	...30,972	...88,421,343	2855.....	.....0	...5,411,428	.....0	...6,685,167	.....	...6,685,167	...1,273,739	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0ES.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	08/21/2019	08/21/2020	...527	...1,541,175	2924.....	.....0	...65,037	.....0	...115,789	.....	...115,789	...50,752	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	...1,550	...4,439,758	2864.....	.....0	...280,147	.....0	...358,452	.....	...358,452	...78,305	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	...31,470	...92,850,976	2950.....	.....0	...5,543,126	.....0	...5,752,949	.....	...5,752,949	...209,823	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOBE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	09/20/2019	09/21/2020	...856	...2,561,212	2992.....	.....0	...47,106	.....0	...57,555	.....	...57,555	...10,449	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LWFZYICNSX8D621K86....	10/12/2018	10/14/2019	...26,985	...74,671,003	2767.....	...3,642,975	.....0	.....0	...5,726,137	.....	...5,726,137	...4,070,776	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/05/2019	07/07/2020	...2,448	...7,320,524	2990.....	.....0	...489,600	.....0	...401,442	.....	...401,442	...(88,158)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOEO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	12/14/2018	12/13/2019	...29,351	...76,311,132	2600.....	...4,402,650	.....0	.....0	...11,573,554	.....	...11,573,554	...7,490,239	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/19/2018	10/21/2019	...29,103	...80,550,701	2768.....	...5,815,652	.....0	.....0	...6,261,695	.....	...6,261,695	...4,439,825	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/12/2019	07/14/2020	...1,589	...4,788,881	3014.....	.....0	...147,984	.....0	...81,850	.....	...81,850	...(66,134)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOBB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	08/21/2019	08/21/2020	...769	...2,248,887	2924.....0	...31,5000	...54,50654,506	...23,00600000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0IC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2019	05/21/2020	2,137	6,121,137	2864	0	386,241	0	494,201		494,201	107,960	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	6,726	19,539,232	2905	0	1,195,816	0	1,293,835		1,293,835	98,019	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2019	05/21/2020	35,815	102,587,053	2864	0	6,473,203	0	8,282,545		8,282,545	1,809,342	0	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	184,276		184,276	89,139	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/20/2019	09/21/2020	7,189	21,509,991	2992	0	1,432,552	0	1,343,800		1,343,800	(88,752)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ES.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/05/2018	10/07/2019	8,629	24,899,584	2886	1,164,915	0	0	818,921		818,921	530,671	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	05/14/2019	05/14/2020	303	858,826	2834	0	17,114	0	10,456		10,456	(6,658)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSODY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/19/2018	10/21/2019	22	60,891	2768	4,396	0	0	4,733		4,733	3,356	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GS.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	02/21/2019	02/21/2020	4	11,100	2775	0	694	0	1,066		1,066	373	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBM0AM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86....	06/21/2019	06/19/2020	515	1,519,487	2950	0	32,528	0	37,107		37,107	4,579	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/14/2019	08/14/2020	563	1,599,258	2841	0	26,240	0	40,626		40,626	14,386	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/06/2019	04/09/2020	1,007	2,999,561	2979	0	108,585	0	98,384		98,384	(10,201)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/06/2019	09/04/2020	400	1,191,484	2979	0	43,132	0	39,080		39,080	(4,052)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/21/2019	08/21/2020	21,139	61,819,526	2924	0	3,993,580	0	4,644,525		4,644,525	650,945	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FK.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	11/14/2018	11/14/2019	27,473	74,220,507	2702	3,571,490	0	0	7,953,827		7,953,827	5,482,361	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOGE.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2019	08/21/2020	65	190,088	2924	0	12,280	0	14,281		14,281	2,002	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBA0AP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86....	11/14/2018	11/14/2019	1,236	3,339,153	2702	144,288	0	0	168,543		168,543	139,003	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	11/21/2018	11/21/2019	37,409	99,131,231	2650	7,672,586	0	0	12,738,206		12,738,206	8,543,182	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GQ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	02/07/2019	02/07/2020	10,462	28,310,695	2706	0	1,883,160	0	3,331,361		3,331,361	1,448,201	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/06/2019	09/04/2020	2,894	8,144,005	2814	0	111,198	0	165,376		165,376	54,178	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	03/21/2019	03/20/2020	21,209	60,549,150	2855	0	3,705,636	0	4,577,868		4,577,868	872,232	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	05/28/2019	05/28/2020	2,569	7,199,340	2802	0	261,344	0	462,773		462,773	201,429	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....319,474		.....319,474	.....249,652	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0KA..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	08/07/2019	08/07/2020	...18,315	...52,820,094	2884.....	.....0	.....3,663,000	.....0	.....4,438,070		.....4,438,070	.....775,070	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0GO..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	01/28/2019	01/28/2020	...11,729	...31,009,717	2644.....	.....0	.....2,697,670	.....0	.....4,326,740		.....4,326,740	.....1,629,070	.....0	.....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	.....283,727		.....283,727	.....187,220	.....0	.....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.....	.....0	.....0	.....0	.....1,718,730		.....1,718,730	.....1,213,704	.....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	.....0	.....0	.....8,953,637		.....8,953,637	...4,071,064	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9RMLS0DO..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	09/20/2019	09/21/2020	...1,834	...2,860,618	1560.....	.....0	.....365,461	.....0	.....181,536		.....181,536	.....(183,925)	.....0	.....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.....	.....0	.....0	.....0	.....3,283,099		.....3,283,099	...2,620,756	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SRBA0AI..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	06/21/2019	06/19/2020	...14,791	...43,640,254	2950.....	.....0	.....0	.....0	.....1,173,708		.....1,173,708	.....(288,235)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SRBS0FA..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	09/20/2019	09/21/2020	...39,909	...119,410,522	2992.....	.....0	.....0	.....0	.....7,459,967		.....7,459,967	.....(492,699)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9MMLS0AG..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/19/2019	07/21/2020	...3,092	...3,269,759	1057.....	.....0	.....0	.....0	.....128,087		.....128,087	.....(181,113)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SCSSOFO..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	04/26/2019	04/28/2020	...18,161	...53,391,161	2940.....	.....0	.....0	.....0	.....3,115,039		.....3,115,039	.....(517,161)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SMLS0MU..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/26/2019	07/28/2020	...15,424	...46,670,865	3026.....	.....0	.....0	.....0	.....2,313,802		.....2,313,802	.....(462,518)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SMLS0NA..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	09/20/2019	09/21/2020	...1,277	...3,820,873	2992.....	.....0	.....0	.....0	.....238,702		.....238,702	.....(15,766)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SCSMOAL..... 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	.....0	.....0	.....255,814		.....255,814	.....128,056	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SRBS0EE..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/26/2019	07/28/2020	.....235	.....711,077	3026.....	.....0	.....0	.....0	.....35,253		.....35,253	.....(7,047)	.....0	.....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	.....0	.....0	.....32,755		.....32,755	.....14,947	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0KQ..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/13/2019	09/14/2020	...11,711	...35,219,544	3007.....	.....0	.....0	.....0	.....2,058,217		.....2,058,217	.....(205,402)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SCSMOAX..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	07/19/2019	07/21/2020	.....524	...1,559,744	2977.....	.....0	.....0	.....0	.....25,893		.....25,893	.....(1,563)	.....0	.....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	.....30,648,588		.....30,648,588	...17,621,294	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option	9SBCS0IS..... Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	...22,800	...67,270,488	2950.....0004,015,992	4,015,992152,01700000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9SBCS0KM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/06/2019	09/04/2020	17,330	51,621,044	2979.....	0	3,466,000	0	3,289,072		3,289,072	(176,928)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0JO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	07/19/2019	07/21/2020	19,119	56,909,807	2977.....	0	3,465,892	0	3,382,983		3,382,983	(82,909)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0FG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	10/19/2018	10/21/2019	14,383	39,808,980	2768.....	2,874,155	0	0	3,094,593		3,094,593	2,194,206	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0DC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	03/28/2019	03/27/2020	19,244	54,180,327	2815.....	0	4,426,120	0	4,772,388		4,772,388	346,268	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0MA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/27/2019	09/28/2020	5,753	17,039,178	2962.....	0	1,150,600	0	1,193,272		1,193,272	42,672	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSA0AW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	10/12/2018	10/14/2019	1,380	3,818,639	2767.....	161,529	0	0	69,752		69,752	57,049	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0EA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	07/19/2019	07/21/2020	19,956	59,401,229	2977.....	0	3,617,624	0	3,531,085		3,531,085	(86,539)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0IG.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/21/2019	05/21/2020	19,254	55,150,387	2864.....	0	3,479,968	0	4,452,663		4,452,663	972,695	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0KO.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/13/2019	09/14/2020	5,852	17,599,246	3007.....	0	1,131,133	0	1,028,493		1,028,493	(102,640)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0CD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	11/07/2018	11/07/2019	2,036	5,729,080	2814.....	216,569	0	0	42,368		42,368	28,665	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	10/26/2018	10/28/2019	3,912	10,400,795	2659.....	480,511	0	0	653,931		653,931	524,468	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0MC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/27/2019	09/28/2020	7,698	22,799,859	2962.....	0	1,539,600	0	1,596,699		1,596,699	57,099	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0EW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	09/13/2019	09/14/2020	326	980,409	3007.....	0	63,013	0	57,295		57,295	(5,718)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0KY.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/20/2019	09/21/2020	4,652	13,919,110	2992.....	0	927,004	0	869,572		869,572	(57,432)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SDBS0AW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	10/05/2018	10/07/2019	3,975	11,470,141	2886.....	536,625	0	0	377,241		377,241	244,457	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	09/27/2019	09/28/2020	523	1,549,016	2962.....	0	31,929	0	40,520		40,520	8,591	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0CC.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	10/19/2018	10/21/2019	17,379	48,101,249	2768.....	1,967,303	0	0	932,941		932,941	766,035	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0HA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	02/21/2019	02/21/2020	21,493	59,640,496	2775.....	0	3,727,531	0	5,729,623		5,729,623	2,002,092	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0CT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	07/19/2019	07/21/2020	14,157	42,139,868	2977.....	0	1,382,148	0	1,063,187		1,063,187	(318,961)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0KA.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	11/21/2018	11/21/2019	55,530	147,150,613	2650.....	11,389,203	0	0	18,908,621		18,908,621	12,681,519	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0CM.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	01/07/2019	01/07/2020	11,754	29,969,056	2550.....	0	2,115,720	0	5,259,286		5,259,286	3,143,566	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0FW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	01/14/2019	01/14/2020	23,445	60,549,291	2583.....	0	4,689,000	0	9,831,146		9,831,146	5,142,146	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....(11,688)	.....	.....(11,688)	.....360,805	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MCSS0AD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	08/21/2019	08/21/2020	3,163	3,385,201	1070.....	.....0	.....(350,049)	.....0	.....(126,426)	.....	.....(126,426)	.....223,623	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MMLS0AJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	09/20/2019	09/21/2020	2,734	3,034,412	1110.....	.....0	.....(429,293)	.....0	.....(82,078)	.....	.....(82,078)	.....347,215	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MMLS0AD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/21/2019	05/21/2020	3,353	3,661,375	1092.....	.....0	.....(358,905)	.....0	.....(73,166)	.....	.....(73,166)	.....285,739	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MMLS0AF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	06/21/2019	06/19/2020	2,896	3,319,135	1146.....	.....0	.....(165,159)	.....0	.....(35,823)	.....	.....(35,823)	.....129,336	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MCSS0AB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	04/18/2019	04/21/2020	2,627	3,138,109	1195.....	.....0	.....(500)	.....0	.....(8,097)	.....	.....(8,097)	.....(7,597)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	1,833	2,962,440	1616.....	.....0	.....0	.....0	.....(79,057)	.....	.....(79,057)	.....(79,057)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	04/26/2019	04/28/2020	3,901	6,376,731	1635.....	.....0	.....(407,772)	.....0	.....(146,253)	.....	.....(146,253)	.....261,519	.....0	.....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	.....(270,953)	.....	.....(270,953)	.....256,480	.....0	.....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	.....(38,728)	.....	.....(38,728)	.....92,168	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/26/2019	07/28/2020	4,091	6,641,084	1623.....	.....0	.....(388,850)	.....0	.....(241,102)	.....	.....(241,102)	.....147,748	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	06/14/2019	06/12/2020	8,512	13,343,156	1568.....	.....0	.....(810,172)	.....0	.....(645,136)	.....	.....(645,136)	.....165,036	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LWTFZYICNSX8D621K86....	10/26/2018	10/28/2019	2,204	3,372,054	1530.....	.....160,886	.....0	.....0	.....(61,894)	.....	.....(61,894)	.....9,205	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	08/28/2019	08/28/2020	3,456	5,245,413	1518.....	.....0	.....(430,860)	.....0	.....(407,116)	.....	.....(407,116)	.....23,744	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	04/12/2019	04/14/2020	8,317	13,570,932	1632.....	.....0	.....(605,006)	.....0	.....(298,226)	.....	.....(298,226)	.....306,780	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	5,406	8,366,001	1548.....	.....0	.....(989,136)	.....0	.....(576,891)	.....	.....(576,891)	.....412,245	.....0	.....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	.....(271,810)	.....	.....(271,810)	.....(90,331)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	05/21/2019	05/21/2020	2,453	3,918,618	1597.....	.....0	.....(269,879)	.....0	.....(140,058)	.....	.....(140,058)	.....129,821	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LWTFZYICNSX8D621K86....	01/28/2019	01/28/2020	2,762	4,183,878	1515.....	.....0	.....(264,490)	.....0	.....(201,949)	.....	.....(201,949)	.....62,541	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/14/2019	05/14/2020	8,392	13,333,965	1589.....	.....0	.....(1,290,438)	.....0	.....(500,076)	.....	.....(500,076)	.....790,362	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	03/07/2019	03/06/2020	2,481	3,897,304	1571.....0(301,838)0(130,516)(130,516)171,32200000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 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	(78,506)		(78,506)	195,399	0	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	(77,329)		(77,329)	(7,699)	0	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	(78,791)		(78,791)	15,844	0	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	(184,152)		(184,152)	(56,184)	0	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	(574,803)		(574,803)	(117,932)	0	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	(278,482)		(278,482)	522,499	0	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	(534,487)		(534,487)	(210,326)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	2,998	4,787,236	1597	0	(290,746)	0	(207,598)		(207,598)	83,148	0	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	(523,797)		(523,797)	(204,361)	0	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	(93,637)		(93,637)	41,233	0	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	(194,080)		(194,080)	14,775	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2019	05/07/2020	3,052	4,981,322	1632	0	(367,980)	0	(122,454)		(122,454)	245,526	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	3,900	6,112,509	1567	0	(672,672)	0	(375,870)		(375,870)	296,802	0	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	(72,508)		(72,508)	112,639	0	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	(7,445)		(7,445)	31,766	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RCSS0BH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/13/2019	09/14/2020	1,457	2,338,441	1605	0	(257,248)	0	(110,276)		(110,276)	146,972	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/28/2019	06/26/2020	4,181	6,735,173	1611	0	(523,001)	0	(243,364)		(243,364)	279,637	0	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	(816,287)		(816,287)	(297,580)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/28/2019	05/28/2020	4,681	7,247,311	1548	0	(349,811)	0	(388,042)		(388,042)	(38,231)	0	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	(269,372)		(269,372)	351,641	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/07/2019	06/05/2020	2,489	3,890,307	1563	0	(380,170)	0	(190,974)		(190,974)	189,196	0	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	0		0	18,058	0	0	0	0	0	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMLS0DL.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2019	08/07/2020	3,465	5,365,241	1548.....	.....0	.....(427,720)	.....0	.....(335,049)		.....(335,049)	.....92,671	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CF.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/21/2019	08/21/2020	2,378	3,698,147	1555.....	.....0	.....(250,261)	.....0	.....(227,609)		.....(227,609)	.....22,652	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DH.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/12/2019	07/14/2020	7,720	12,487,640	1618.....	.....0	.....(564,718)	.....0	.....(453,596)		.....(453,596)	.....111,122	.....0	.....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	.....(83,742)		.....(83,742)	.....28,108	.....0	.....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	.....(10,450)		.....(10,450)	.....106,745	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/05/2019	04/07/2020	3,140	5,124,292	1632.....	.....0	.....(382,044)	.....0	.....(108,055)		.....(108,055)	.....273,989	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CD.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	06/21/2019	06/19/2020	3,039	4,853,891	1597.....	.....0	.....(283,691)	.....0	.....(191,238)		.....(191,238)	.....92,453	.....0	.....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	.....(8,579)		.....(8,579)	.....36,265	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/13/2019	09/14/2020	6,882	11,194,192	1627.....	.....0	.....(1,139,040)	.....0	.....(455,807)		.....(455,807)	.....683,233	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CH.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/06/2019	09/04/2020	2,917	4,529,751	1553.....	.....0	.....(358,966)	.....0	.....(290,250)		.....(290,250)	.....68,716	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DF.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/05/2019	07/07/2020	2,031	3,309,555	1630.....	.....0	.....(110,872)	.....0	.....(106,778)		.....(106,778)	.....4,094	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DN.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/14/2019	08/14/2020	7,564	11,422,245	1510.....	.....0	.....(727,884)	.....0	.....(905,798)		.....(905,798)	.....(177,914)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	22,369	68,950,877	3082.....	.....0	.....(3,249,321)	.....0	.....(3,048,417)		.....(3,048,417)	.....200,904	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HB.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/21/2019	02/21/2020	21,493	62,169,147	2893.....	.....0	.....(2,299,106)	.....0	.....(3,796,770)		.....(3,796,770)	.....(1,497,664)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DP.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	06/21/2019	06/19/2020	6,494	20,501,493	3157.....	.....0	.....(461,723)	.....0	.....(465,740)		.....(465,740)	.....(4,017)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KS.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/21/2019	02/21/2020	38,456	118,449,095	3080.....	.....0	.....(1,432,101)	.....0	.....(2,391,955)		.....(2,391,955)	.....(959,853)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KP.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/13/2019	09/14/2020	5,852	18,282,116	3124.....	.....0	.....(735,128)	.....0	.....(662,556)		.....(662,556)	.....72,572	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HV.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	1,550	4,694,594	3029.....	.....0	.....(139,857)	.....0	.....(194,330)		.....(194,330)	.....(54,474)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSOGD.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2019	08/21/2020	1,173	3,626,916	3092.....	.....0	.....(113,546)	.....0	.....(142,853)		.....(142,853)	.....(29,307)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JU.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	40,634	119,742,303	2947.....	.....0	.....(5,353,936)	.....0	.....(7,119,556)		.....(7,119,556)	.....(1,765,620)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EB.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/19/2019	07/21/2020	19,956	62,792,951	3147.....	.....0	.....(1,776,284)	.....0	.....(1,718,698)		.....(1,718,698)	.....57,585	.....0	.....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.....2,240,05100(2,879,178)	(2,879,178)(1,830,063)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBSOFF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	09/27/2019	09/28/2020	81	263,272	3250.....	0	(4,613)	0	(5,219)		(5,219)	(606)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	01/18/2019	01/21/2020	6,508	18,682,841	2871.....	0	(550,967)	0	(1,160,002)		(1,160,002)	(609,035)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/07/2019	08/07/2020	18,315	54,425,770	2972.....	0	(2,733,331)	0	(3,395,939)		(3,395,939)	(662,608)	0	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	(5,104,658)		(5,104,658)	419,618	0	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	(6,060,616)		(6,060,616)	(4,084,006)	0	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	205	599,851	2926.....	22,696	0	0	(15,589)		(15,589)	(9,676)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/21/2019	08/21/2020	26,190	79,914,856	3051.....	0	(3,063,706)	0	(3,754,444)		(3,754,444)	(690,738)	0	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	55,234	139,352,620	2523.....	7,997,940	0	0	(25,855,433)		(25,855,433)	(15,964,978)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	05/14/2019	05/14/2020	24,481	71,332,003	2914.....	0	(4,971,846)	0	(4,764,846)		(4,764,846)	207,000	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	11/07/2018	11/07/2019	9,346	27,090,222	2899.....	749,269	0	0	(1,051,100)		(1,051,100)	(713,003)	0	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	27,208	75,949,227	2791.....	0	(3,269,857)	0	(6,540,371)		(6,540,371)	(3,270,514)	0	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	(238,299)		(238,299)	(114,522)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/20/2019	09/21/2020	12,089	37,093,525	3068.....	0	(1,850,101)	0	(1,737,449)		(1,737,449)	112,652	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/19/2018	10/21/2019	29,103	83,949,932	2885.....	3,838,104	0	0	(3,184,809)		(3,184,809)	(2,138,981)	0	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	(224,161)		(224,161)	(48,886)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/19/2018	10/21/2019	21,194	61,270,794	2891.....	2,724,701	0	0	(2,206,326)		(2,206,326)	(1,469,373)	0	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	(710,457)		(710,457)	(299,566)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/27/2019	09/28/2020	10,760	32,506,283	3021.....	0	(1,758,399)	0	(1,852,061)		(1,852,061)	(93,662)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/20/2019	09/21/2020	10,047	31,350,960	3120.....	0	(1,258,085)	0	(1,176,509)		(1,176,509)	81,576	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/14/2019	08/14/2020	27,635	80,839,284	2925.....	0	(4,172,885)	0	(5,997,840)		(5,997,840)	(1,824,955)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	07/19/2019	07/21/2020	15,360	47,586,202	3098.....	0	(1,716,941)	0	(1,674,714)		(1,674,714)	42,227	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBS0DL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	04/12/2019	04/14/2020	28,850	86,420,175	2996.....	0	(4,268,646)	0	(3,787,283)		(3,787,283)	481,363	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KW.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	02/21/2019	02/21/2020	26,585	76,477,601	2877.....	0	(3,054,085)	0	(5,000,829)		(5,000,829)	(1,946,744)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	04/05/2019	04/07/2020	12,044	35,906,295	2981.....	0	(1,778,176)	0	(1,653,436)		(1,653,436)	124,740	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	12/21/2018	12/20/2019	53,827	145,298,451	2699.....	0	3,967,252	0	(16,465,952)		(16,465,952)	(11,181,549)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/20/2019	09/21/2020	1,394	4,401,179	3157.....	0	(148,907)	0	(139,194)		(139,194)	9,713	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	09/20/2019	09/21/2020	39,909	131,948,732	3306.....	0	(1,958,335)	0	(1,773,965)		(1,773,965)	184,370	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	06/21/2019	06/19/2020	41,692	126,528,549	3035.....	0	(5,295,301)	0	(5,505,508)		(5,505,508)	(210,207)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/14/2019	05/14/2020	4,470	13,091,736	2929.....	0	(871,695)	0	(825,050)		(825,050)	46,645	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	04/18/2019	04/21/2020	45,077	136,672,562	3032.....	0	(4,740,558)	0	(5,079,657)		(5,079,657)	(339,099)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/28/2019	05/28/2020	18,077	52,072,245	2881.....	0	(3,052,121)	0	(4,016,222)		(4,016,222)	(964,101)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/13/2019	09/14/2020	6,946	21,394,861	3080.....	0	(1,041,761)	0	(939,931)		(939,931)	101,830	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0EV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	12/28/2018	12/27/2019	16,015	40,967,651	2558.....	0	2,562,080	0	(6,993,257)		(6,993,257)	(4,393,982)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/20/2019	09/21/2020	22,085	69,853,088	3163.....	0	(2,292,865)	0	(2,149,177)		(2,149,177)	143,688	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	12/21/2018	12/20/2019	64,102	159,588,339	2490.....	0	10,301,393	0	(32,029,345)		(32,029,345)	(19,360,387)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	04/18/2019	04/21/2020	9,883	30,042,541	3040.....	0	(1,002,079)	0	(1,070,620)		(1,070,620)	(68,541)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	03/21/2019	03/20/2020	235	718,261	3056.....	0	(16,370)	0	(20,369)		(20,369)	(3,999)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/14/2019	05/14/2020	2,078	6,144,937	2957.....	0	(374,310)	0	(345,213)		(345,213)	29,097	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	07/12/2019	07/14/2020	272	868,191	3192.....	0	(28,332)	0	(17,748)		(17,748)	10,584	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	03/28/2019	03/27/2020	19,244	55,702,720	2895.....	0	(3,526,655)	0	(3,659,194)		(3,659,194)	(132,539)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	01/14/2019	01/14/2020	23,445	62,353,619	2660.....	0	(3,671,721)	0	(8,208,777)		(8,208,777)	(4,537,056)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0ER.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	08/21/2019	08/21/2020	17,538	53,488,971	3050.....	0	(2,061,767)	0	(2,528,229)		(2,528,229)	(466,462)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	11/14/2018	11/14/2019	27,473	76,469,447	2783.....	0	2,254,160	0	(5,909,348)		(5,909,348)	(4,175,145)	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSOLF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	.....745	.....2,340,544	3142.....	.....0	.....(85,370)	.....0	.....(79,702)	.....	.....(79,702)	.....5,667	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	08/28/2019	08/28/2020	.....14,446	.....42,962,404	2974.....	.....0	.....(2,600,858)	.....0	.....(2,752,217)	.....	.....(2,752,217)	.....(151,359)	.....0	.....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	.....(8,151,603)	.....	.....(8,151,603)	.....(3,099,260)	.....0	.....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	.....(11,024,460)	.....	.....(11,024,460)	.....(6,758,915)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	.....6,726	.....21,004,693	3123.....	.....0	.....(435,710)	.....0	.....(450,365)	.....	.....(450,365)	.....(14,655)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/27/2019	09/28/2020	.....5,753	.....17,335,687	3013.....	.....0	.....(965,699)	.....0	.....(1,015,737)	.....	.....(1,015,737)	.....(50,038)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9MMLS0AH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/19/2019	07/21/2020	.....3,092	.....3,560,778	1152.....	.....0	.....(171,884)	.....0	.....(43,689)	.....	.....(43,689)	.....128,195	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KU.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	02/21/2019	02/21/2020	.....26,567	.....77,096,637	2902.....	.....0	.....(2,720,195)	.....0	.....(4,514,344)	.....	.....(4,514,344)	.....(1,794,149)	.....0	.....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	.....(352,390)	.....	.....(352,390)	.....(72,238)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	04/05/2019	04/07/2020	.....3,953	.....11,936,993	3020.....	.....0	.....(505,865)	.....0	.....(452,106)	.....	.....(452,106)	.....53,759	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	.....3,466	.....10,648,800	3072.....	.....0	.....(296,031)	.....0	.....(315,574)	.....	.....(315,574)	.....(19,543)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	11/21/2018	11/21/2019	.....55,530	.....153,537,118	2765.....	.....7,784,195	.....0	.....0	.....(13,066,167)	.....	.....(13,066,167)	.....(9,202,482)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0ED.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/19/2019	07/21/2020	.....1,465	.....4,624,990	3157.....	.....0	.....(123,851)	.....0	.....(119,471)	.....	.....(119,471)	.....4,380	.....0	.....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	.....(290)	.....	.....(290)	.....(121)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	.....35,815	.....106,423,914	2971.....	.....0	.....(4,241,929)	.....0	.....(5,714,369)	.....	.....(5,714,369)	.....(1,472,440)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	08/21/2019	08/21/2020	.....22,134	.....67,104,976	3032.....	.....0	.....(2,812,567)	.....0	.....(3,414,889)	.....	.....(3,414,889)	.....(602,322)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/14/2019	06/12/2020	.....27,361	.....81,265,727	2970.....	.....0	.....(4,156,957)	.....0	.....(4,597,487)	.....	.....(4,597,487)	.....(440,530)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	04/11/2019	03/20/2020	.....500	.....1,584,460	3169.....	.....0	.....(500)	.....0	.....(18,734)	.....	.....(18,734)	.....(18,234)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LWTFZYICNSX8D621K86....	10/05/2018	10/07/2019	.....3,975	.....11,980,571	3014.....	.....237,258	.....0	.....0	.....(30,116)	.....	.....(30,116)	.....32,717	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	.....7,189	.....22,316,597	3104.....	.....0	.....(960,379)	.....0	.....(899,226)	.....	.....(899,226)	.....61,153	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0BD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank....	7LWTFZYICNSX8D621K86....	06/21/2019	06/19/202034109,796	3229.....0(1,609)0(1,522)(1,522)8700000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Co d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBS0EJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	08/21/2019	08/21/2020	48,748	157,529,162	3232	0	(2,209,747)	0	(2,971,585)		(2,971,585)	(761,839)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0JN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	07/19/2019	07/21/2020	964	3,014,071	3127	0	(94,549)	0	(91,800)		(91,800)	2,749	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0LN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	04/18/2019	04/21/2020	42,519	137,105,917	3225	0	(1,457,551)	0	(1,267,120)		(1,267,120)	190,431	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0CV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	03/21/2019	03/20/2020	5,955	18,275,895	3069	0	(389,338)	0	(477,630)		(477,630)	(88,292)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSSOFP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	04/26/2019	04/28/2020	18,161	54,870,011	3021	0	(2,740,495)	0	(2,203,413)		(2,203,413)	537,082	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0FL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	09/27/2019	09/28/2020	2,178	6,669,450	3062	0	(305,944)	0	(324,928)		(324,928)	(18,984)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0EZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	09/20/2019	09/21/2020	60	201,947	3366	0	(2,011)	0	(1,744)		(1,744)	267	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0IP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	06/07/2019	06/05/2020	15,940	47,211,730	2962	0	(2,375,060)	0	(2,723,126)		(2,723,126)	(348,066)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0HR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/21/2019	05/21/2020	1,557	4,794,299	3079	0	(107,028)	0	(152,892)		(152,892)	(45,864)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0EX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	09/13/2019	09/14/2020	326	1,045,801	3208	0	(28,111)	0	(24,907)		(24,907)	3,204	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0DT.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	07/05/2019	07/07/2020	12,323	37,993,165	3083	0	(1,797,556)	0	(1,381,941)		(1,381,941)	415,615	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSSOET.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	12/21/2018	12/20/2019	93	237,466	2553	12,113	0	0	(40,874)		(40,874)	(25,689)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0CJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	11/07/2018	11/07/2019	5,562	16,320,688	2934	341,173	0	0	(473,586)		(473,586)	(306,077)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0JZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	11/21/2018	11/21/2019	22,993	64,957,294	2825	2,552,913	0	0	(4,203,687)		(4,203,687)	(2,963,380)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0KX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/13/2019	09/14/2020	2,464	7,525,056	3054	0	(406,609)	0	(368,014)		(368,014)	38,595	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0KD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	12/21/2018	12/20/2019	26,516	68,314,762	2576	3,199,357	0	0	(11,085,695)		(11,085,695)	(7,059,002)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0HX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/21/2019	05/21/2020	22,155	67,311,986	3038	0	(1,913,306)	0	(2,659,855)		(2,659,855)	(746,550)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0FR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	11/28/2018	11/27/2019	13,638	38,527,350	2825	2,500,664	0	0	(2,541,658)		(2,541,658)	(1,790,861)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0GP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	01/28/2019	01/28/2020	11,729	31,902,763	2720	0	(2,184,409)	0	(3,551,905)		(3,551,905)	(1,367,496)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSSOFN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	04/18/2019	04/21/2020	27,360	82,478,088	3015	0	(3,115,749)	0	(3,355,399)		(3,355,399)	(239,650)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0KV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	09/13/2019	09/14/2020	2,298	7,046,426	3066	0	(362,624)	0	(327,851)		(327,851)	34,773	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0HZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	05/21/2019	05/21/2020	26,819	80,268,462	2993	0	(2,880,629)	0	(3,925,045)		(3,925,045)	(1,044,416)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0IV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	.....3	.....9,294	3098.....	.....0	.....(287)	.....0	.....(296)		.....(296)	.....(9)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/07/2019	06/05/2020	.....1,256	.....3,780,698	3010.....	.....0	.....(156,648)	.....0	.....(177,619)		.....(177,619)	.....(20,971)	.....0	.....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	.....57,374	.....171,233,850	2985.....	.....0	.....(2,696,578)	.....0	.....(5,732,014)		.....(5,732,014)	.....(3,035,436)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	.....16,938	.....52,615,695	3106.....	.....0	.....(2,242,591)	.....0	.....(2,100,863)		.....(2,100,863)	.....141,728	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	04/11/2019	03/20/2020	.....1,150	.....3,529,350	3069.....	.....0	.....(500)	.....0	.....(92,237)		.....(92,237)	.....(91,737)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	.....2,725	.....8,490,255	3116.....	.....0	.....(239,991)	.....0	.....(245,708)		.....(245,708)	.....(5,717)	.....0	.....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	.....(1,278,103)		.....(1,278,103)	.....(842,797)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	03/21/2019	03/20/2020	.....30,972	.....91,684,244	2960.....	.....0	.....(3,528,021)	.....0	.....(4,429,231)		.....(4,429,231)	.....(901,210)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOEP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	12/14/2018	12/13/2019	.....29,351	.....78,669,192	2680.....	.....3,105,336	.....0	.....0	.....(9,409,770)		.....(9,409,770)	.....(6,350,460)	.....0	.....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	.....(7,067,920)		.....(7,067,920)	.....(3,476,178)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	04/18/2019	04/21/2020	.....55,459	.....165,959,394	2992.....	.....0	.....(6,960,105)	.....0	.....(7,527,873)		.....(7,527,873)	.....(567,769)	.....0	.....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	.....(1,709,413)		.....(1,709,413)	.....(1,162,501)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	.....32,280	.....99,279,077	3076.....	.....0	.....(3,438,143)	.....0	.....(3,552,378)		.....(3,552,378)	.....(114,235)	.....0	.....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	.....(327,529)		.....(327,529)	.....(185,623)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	01/07/2019	01/07/2020	.....11,754	.....31,029,972	2640.....	.....0	.....(1,540,362)	.....0	.....(4,291,932)		.....(4,291,932)	.....(2,751,570)	.....0	.....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	.....(517,082)		.....(517,082)	.....(265,326)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	02/28/2019	02/28/2020	.....11,966	.....34,305,445	2867.....	.....0	.....(1,810,097)	.....0	.....(2,373,392)		.....(2,373,392)	.....(563,295)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	.....2,215	.....6,835,246	3086.....	.....0	.....(283,586)	.....0	.....(302,584)		.....(302,584)	.....(18,998)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	.....19,492	.....60,509,211	3104.....	.....0	.....(2,120,730)	.....0	.....(2,064,918)		.....(2,064,918)	.....55,812	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/27/2019	09/28/2020	.....7,698	.....23,135,030	3005.....	.....0	.....(1,328,675)	.....0	.....(1,394,975)		.....(1,394,975)	.....(66,300)	.....0	.....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	01/21/202020,18956,221,318	2785.....0(2,491,121)0(4,963,211)	(4,963,211)(2,472,090)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0JX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	34,163	104,628,629	3063.....	0	4,464,421	0	4,352,082		(4,352,082)	112,339	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2019	05/07/2020	13,585	40,363,073	2971.....	0	2,007,863	0	2,102,396		(2,102,396)	(94,533)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9RRBS0CJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/20/2019	09/21/2020	2,782	4,482,052	1611.....	0	(472,801)	0	(206,388)		(206,388)	266,413	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBS0AZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86....	10/12/2018	10/14/2019	26,985	76,993,332	2853.....	0	2,246,646	0	(3,527,750)		(3,527,750)	(2,425,834)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2019	05/07/2020	1,966	5,931,422	3017.....	0	(242,939)	0	(249,877)		(249,877)	(6,938)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/20/2019	09/21/2020	1,277	4,088,328	3202.....	0	(110,805)	0	(103,388)		(103,388)	7,417	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOEH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	11/21/2018	11/21/2019	5,706	16,254,511	2849.....	0	576,078	0	(929,753)		(929,753)	(652,695)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/18/2019	01/21/2020	38,709	106,409,493	2749.....	0	(5,489,323)	0	(10,665,949)		(10,665,949)	(5,176,626)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/19/2019	07/21/2020	7,146	22,759,796	3185.....	0	(521,158)	0	(499,893)		(499,893)	21,264	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	19,563	60,195,938	3077.....	0	(2,069,179)	0	(2,137,996)		(2,137,996)	(68,817)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/06/2019	09/04/2020	17,330	53,185,077	3069.....	0	(2,547,163)	0	(2,394,557)		(2,394,557)	152,606	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	6,998	21,302,822	3044.....	0	(1,168,386)	0	(1,098,366)		(1,098,366)	70,020	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/26/2019	07/28/2020	235	750,614	3194.....	0	(21,040)	0	(16,062)		(16,062)	4,978	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	14,993	46,883,261	3127.....	0	(1,823,599)	0	(1,708,005)		(1,708,005)	115,594	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/21/2019	08/21/2020	6,319	19,773,036	3129.....	0	(515,567)	0	(654,212)		(654,212)	(138,645)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOEN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	12/07/2018	12/06/2019	15,093	41,096,277	2723.....	0	1,500,848	0	(4,221,283)		(4,221,283)	(2,914,013)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	3	9,376	3125.....	0	(296)	0	(287)		(287)	9	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2019	05/21/2020	49	152,480	3112.....	0	(2,793)	0	(4,028)		(4,028)	(1,235)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/26/2019	07/28/2020	15,424	48,084,937	3118.....	0	(1,940,956)	0	(1,568,544)		(1,568,544)	372,412	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	401	1,206,040	3008.....	0	(40,200)	0	(55,191)		(55,191)	(14,990)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOGF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/21/2019	08/21/2020	65	199,592	3071.....	0	(6,958)	0	(8,640)		(8,640)	(1,682)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/07/2019	02/07/2020	10,462	29,148,701	2786.....	0	(1,403,268)	0	(2,635,375)		(2,635,375)	(1,232,107)	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0ID.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	05/21/2019	05/21/2020	...2,137	...6,405,166	2997.....	.....0	.....(224,641)	.....0	.....(307,224)		.....(307,224)	.....(82,583)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LB.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	03/07/2019	03/06/2020	...10,982	...31,184,926	2840.....	.....0	.....(1,942,277)	.....0	.....(2,433,293)		.....(2,433,293)	.....(491,016)	.....0	.....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	.....(118,343)		.....(118,343)	.....(24,414)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/05/2019	07/07/2020	...2,448	...7,663,856	3131.....	.....0	.....(298,534)	.....0	.....(217,972)		.....(217,972)	.....80,562	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KL.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/21/2019	08/21/2020	...41,307	...124,411,314	3012.....	.....0	.....(5,683,843)	.....0	.....(6,844,688)		.....(6,844,688)	.....(1,160,845)	.....0	.....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	.....(4,252,265)		.....(4,252,265)	.....(2,984,239)	.....0	.....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	.....(15,363,996)		.....(15,363,996)	.....(10,693,094)	.....0	.....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	.....(7,887,458)		.....(7,887,458)	.....(5,462,492)	.....0	.....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	.....(3,888,584)		.....(3,888,584)	.....(2,736,468)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JD.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	06/21/2019	06/19/2020	...31,470	...96,156,585	3056.....	.....0	.....(3,667,514)	.....0	.....(3,797,482)		.....(3,797,482)	.....(129,968)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/07/2019	08/07/2020	.....936	...2,830,866	3024.....	.....0	.....(114,314)	.....0	.....(144,170)		.....(144,170)	.....(29,856)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FN.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	...5,308	...16,150,386	3043.....	.....0	.....(802,198)	.....0	.....(848,839)		.....(848,839)	.....(46,641)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0MP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	07/19/2019	07/21/2020	...49,815	...163,849,007	3289.....	.....0	.....(1,942,785)	.....0	.....(1,745,805)		.....(1,745,805)	.....196,980	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KR.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	09/13/2019	09/14/2020	...11,711	...36,258,544	3096.....	.....0	.....(1,649,026)	.....0	.....(1,488,129)		.....(1,488,129)	.....160,897	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0GX.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	02/21/2019	02/21/2020	...25,493	...75,026,919	2943.....	.....0	.....(2,125,606)	.....0	.....(3,611,272)		.....(3,611,272)	.....(1,485,666)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HH.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/18/2019	04/21/2020	...21,239	...65,445,217	3081.....	.....0	.....(1,736,925)	.....0	.....(1,837,251)		.....(1,837,251)	.....(100,326)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0GF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	01/18/2019	01/21/2020	...26,117	...74,361,367	2847.....	.....0	.....(2,462,311)	.....0	.....(5,122,373)		.....(5,122,373)	.....(2,660,063)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KF.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	08/21/2019	08/21/2020	...21,139	...65,349,316	3091.....	.....0	.....(2,055,556)	.....0	.....(2,580,776)		.....(2,580,776)	.....(525,219)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FP.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	09/27/2019	09/28/2020	...4,484	...13,596,744	3032.....	.....0	.....(702,912)	.....0	.....(743,141)		.....(743,141)	.....(40,229)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LJ.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	03/21/2019	03/20/2020	...42,919	...126,057,395	2937.....	.....0	.....(5,415,949)	.....0	.....(6,786,263)		.....(6,786,263)	.....(1,370,314)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DV.....	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	07/12/2019	07/14/2020	...26,747	...83,043,818	3105.....0(3,914,423)0(2,768,311)	(2,768,311)1,146,11200000	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 9SMLS0MF.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/21/2019	05/21/2020	...39,909	..126,888,271	3179.....	.....0	....(1,514,507)	.....0	.....(2,136,860)	..	.....(2,136,860)	.....(622,353)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CX.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11....	03/21/2019	03/20/2020	...21,209	..64,224,458	3028.....	.....0	....(1,725,776)	.....0	.....(2,163,765)	..	.....(2,163,765)	.....(437,989)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2019	06/19/2020	...22,800	..71,111,604	3119.....	.....0	....(1,977,672)	.....0	.....(2,021,129)	..	.....(2,021,129)	.....(43,457)	.....0	.....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	.....(1,825,159)	..	.....(1,825,159)	.....(128,485)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LL.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	...9,198	..28,679,732	3118.....	.....0	....(1,162,719)	.....0	.....(1,087,809)	..	.....(1,087,809)	.....74,910	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9RMLS0DP.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/20/2019	09/21/2020	...1,834	....2,908,394	1586.....	.....0	.....(335,714)	.....0	.....(157,610)	..	.....(157,610)	.....178,104	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSODZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	10/19/2018	10/21/2019	.....22	.....67,742	3079.....	.....1,108	.....0	.....0	.....(60)	..	.....(60)	.....217	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KZ.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	...4,652	..14,789,034	3179.....	.....0	....(449,569)	.....0	.....(420,012)	..	.....(420,012)	.....29,558	.....0	.....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	.....(625,366)	..	.....(625,366)	.....(302,973)	.....0	.....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	.....(1,428,770)	..	.....(1,428,770)	.....(809,647)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFX.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/21/2019	06/19/2020	...43,925	..143,206,921	3260.....	.....0	....(1,749,533)	.....0	.....(1,552,651)	..	.....(1,552,651)	.....196,882	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JV.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	...23,560	..72,632,417	3083.....	.....0	....(2,819,190)	.....0	.....(2,750,478)	..	.....(2,750,478)	.....68,712	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	...4,923	..15,088,355	3065.....	.....0	.....(366,616)	.....0	.....(519,959)	..	.....(519,959)	.....(153,343)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FH.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11....	09/27/2019	09/28/2020	...1,259	....3,917,202	3111.....	.....0	....(145,150)	.....0	.....(155,700)	..	.....(155,700)	.....(10,550)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	06/14/2019	06/12/2020	...1,825	....5,503,726	3016.....	.....0	.....(234,859)	.....0	.....(256,513)	..	.....(256,513)	.....(21,654)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0MN.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/28/2019	06/26/2020	...19,298	..58,371,047	3025.....	.....0	....(2,724,299)	.....0	.....(2,705,036)	..	.....(2,705,036)	.....19,263	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JP.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/19/2019	07/21/2020	...19,119	..59,459,325	3110.....	.....0	....(2,023,173)	.....0	.....(1,972,608)	..	.....(1,972,608)	.....50,565	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IH.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019	05/21/2020	...19,254	..57,516,319	2987.....	.....0	....(2,123,331)	.....0	.....(2,884,856)	..	.....(2,884,856)	.....(761,525)	.....0	.....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	...50,753	..151,268,809	2980.....	.....0	....(5,267,146)	.....0	.....(6,610,004)	..	.....(6,610,004)	.....(1,342,858)	.....0	.....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	.....(52,296)	..	.....(52,296)	.....406,248	.....0	.....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	.....(2,617,622)	..	.....(2,617,622)	.....(1,686,692)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LR.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019	09/21/2020	...16,768	..51,896,960	3095.....0(2,320,356)0(2,176,039)(2,176,039)144,31700000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
0439999999. Total-Written Options-Hedging Effective-Call Options and Warrants.....										100,039,352	(275,341,505)	0	(528,980,473)	XX	(528,980,473)	183,387,711	0	0	0	0	XXX	XXX	
0499999999. Total-Written Options-Hedging Effective.....										100,039,352	(275,341,505)	0	(528,980,473)	XX	(528,980,473)	183,387,711	0	0	0	0	XXX	XXX	
0789999999. Total-Written Options-Call Options and Warrants.....										100,039,352	(275,341,505)	0	(528,980,473)	XX	(528,980,473)	183,387,711	0	0	0	0	XXX	XXX	
0849999999. Total-Written Options.....										100,039,352	(275,341,505)	0	(528,980,473)	XX	(528,980,473)	183,387,711	0	0	0	0	XXX	XXX	
Swaps - Hedging Effective - Interest Rate																							
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7...	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015	01/15/2025	0	2,700,000	2.59675	0	0	54,854	0		0	0	0	0	0	31,055	100		
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7... CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015	01/15/2025	0	2,700,000	-2.025	0	0	24,462	(40,551)	97,883	(68,843)	0	0	0	0	0	0	100	
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	07/10/2024	0	4,850,000	2.584	0	0	98,164	0	0	0	0	0	0	0	53,006	98		
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	07/10/2024	0	4,850,000	-1.9205	0	0	30,701	(69,858)	122,851	(86,403)	0	0	0	0	0	0	98	
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL3Z217D	210676.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2014	11/10/2024	0	9,250,000	2.3405	0	0	182,995	0	0	0	0	0	0	0	104,561	109		
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL3Z217D	210676.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2014	11/10/2024	0	9,250,000	-2.5225	0	0	186,436	(172,406)	746,018	(524,687)	0	0	0	0	0	0	109	
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	11/10/2024	0	9,400,000	2.697	0	0	190,899	0	0	0	0	0	0	0	106,257	100		
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	11/10/2024	0	9,400,000	-1.9425	0	0	86,366	(134,917)	345,590	(243,059)	0	0	0	0	0	0	100	
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	03/10/2024	0	5,850,000	2.60063	0	0	115,030	0	0	0	0	0	0	0	61,664	98		
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	03/10/2024	0	5,850,000	-1.8985	0	0	34,089	(83,297)	136,408	(95,938)	0	0	0	0	0	0	98	
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/13/2015	05/20/2025	0	4,250,000	2.6436	0	0	85,458	0	0	0	0	0	0	0	50,461	97		
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	0	48,144	(64,005)	192,647	(135,492)	0	0	0	0	0	0	97	
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015	11/15/2023	0	8,750,000	2.68375	0	0	177,086	0	0	0	0	0	0	0	88,857	97		
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	0	70,568	(129,413)	282,375	(198,599)	0	0	0	0	0	0	97	
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015	12/01/2022	0	8,500,000	2.6261	0	0	172,230	0	0	0	0	0	0	0	75,662	95		
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	0	44,501	(119,850)	178,069	(125,239)	0	0	0	0	0	0	95	
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015	01/01/2027	0	10,000,000	2.59175	0	0	201,561	0	0	0	0	0	0	0	134,655	104		
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	0	193,213	(165,318)	773,135	(543,759)	0	0	0	0	0	0	104	
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/07/2015	05/01/2025	0	10,500,000	2.579	0	0	212,612	0	0	0	0	0	0	0	124,084	94		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK 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	.....121,239	.....(159,784)	.....485,134		.....(341,203)	.....0	.....0	.....0	.....0	.....0	.....0	94.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015	01/08/2028	.....0	...10,000,000	2.58863.....	.....0	.....0	.....202,305	.....0		.....0	.....0	.....0	.....0	.....0	.....143,807	.....0	107.....
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	.....207,514	.....(169,768)	.....830,363		.....(584,008)	.....0	.....0	.....0	.....0	.....0	.....0	107.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/12/2015	04/15/2026	.....0	...5,300,000	2.59675.....	.....0	.....0	.....107,677	.....0		.....0	.....0	.....0	.....0	.....0	.....67,778	.....0	98.....
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	.....94,334	.....(88,682)	.....377,474		.....(265,484)	.....0	.....0	.....0	.....0	.....0	.....0	98.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016	12/15/2023	.....0	...4,500,000	2.61088.....	.....0	.....0	.....88,366	.....0		.....0	.....0	.....0	.....0	.....0	.....46,157	.....0	97.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016	12/15/2023	.....0	...4,500,000	-1.926.....	.....0	.....34,122	.....(65,003)	.....136,540		.....(96,031)	.....0	.....0	.....0	.....0	.....0	.....0	97.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DQ6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015	06/30/2028	.....0	...8,000,000	2.601.....	.....0	.....0	.....156,129	.....0		.....0	.....0	.....0	.....0	.....0	.....118,322	.....0	102.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DQ6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015	06/30/2028	.....0	...8,000,000	-2.309.....	.....0	.....194,888	.....(138,540)	.....779,841		.....(548,475)	.....0	.....0	.....0	.....0	.....0	.....0	102.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB00IP	JOHNSON CONTROLS INTL PL 478375AR9..	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	09/09/2015	02/14/2026	.....0	...3,600,000	2.69288.....	.....0	.....0	.....73,067	.....0		.....0	.....0	.....0	.....0	.....0	.....45,438	.....0	101.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB00IP	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	.....56,986	.....(60,588)	.....228,028		.....(160,376)	.....0	.....0	.....0	.....0	.....0	.....0	101.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2015	12/15/2023	.....0	...9,000,000	2.61088.....	.....0	.....0	.....178,774	.....0		.....0	.....0	.....0	.....0	.....0	.....92,314	.....0	99.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2015	12/15/2023	.....0	...9,000,000	-2.098.....	.....0	.....92,272	.....(141,615)	.....369,225		.....(259,682)	.....0	.....0	.....0	.....0	.....0	.....0	99.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0.....	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015	12/01/2025	.....0	...8,500,000	2.6261.....	.....0	.....0	.....172,230	.....0		.....0	.....0	.....0	.....0	.....0	.....105,563	.....0	99.....
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	.....129,032	.....(136,553)	.....516,316		.....(363,134)	.....0	.....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	2.579.....	.....0	.....0	.....151,865	.....0		.....0	.....0	.....0	.....0	.....0	.....90,593	.....0	96.....
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	.....82,410	.....(116,438)	.....329,762		.....(231,927)	.....0	.....0	.....0	.....0	.....0	.....0	96.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/06/2015	07/15/2024	.....0	...2,300,000	2.59675.....	.....0	.....0	.....46,728	.....0		.....0	.....0	.....0	.....0	.....0	.....25,173	.....0	94.....
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	.....28,113	.....(38,552)	.....112,493		.....(79,118)	.....0	.....0	.....0	.....0	.....0	.....0	94.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2023	.....0	...850,000	2.6261.....	.....0	.....0	.....17,223	.....0		.....0	.....0	.....0	.....0	.....0	.....8,414	.....0	94.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/20230	...850,000	-2.176.....07,497(13,821)30,001	(21,100)000000	94.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015	09/28/2025	.....0	....8,750,000	2.59738.....	.....0	.....0	.....172,646	.....0	..	.....0	.....0	.....0	.....0	.....0	.....107,116	.....	98.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015	09/28/2025	.....0	....8,750,000	-2.08.....	.....0	.....101,990	.....(138,017)	.....408,111	..	.....(287,031)	.....0	.....0	.....0	.....0	.....0	.....	98.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYS	210692.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	04/23/2015	06/30/2027	.....0	....10,000,000	2.601.....	.....0	.....0	.....195,045	.....0	..	.....0	.....0	.....0	.....0	.....0	.....139,194	.....	112.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYS	210692.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	04/23/2015	06/30/2027	.....0	....10,000,000	-2.1805.....	.....0	.....189,774	.....(163,538)	.....759,373	..	.....(534,080)	.....0	.....0	.....0	.....0	.....0	.....	112.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBD74H	INGRAM MICRO INC 457153AG9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	12/15/2024	.....0	....4,375,000	2.61088.....	.....0	.....0	.....86,904	.....0	..	.....0	.....0	.....0	.....0	.....0	.....49,923	.....	98.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBD74H	INGRAM MICRO INC 457153AG9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	12/15/2024	.....0	....4,375,000	-1.9475.....	.....0	.....41,593	.....(63,902)	.....166,433	..	.....(117,055)	.....0	.....0	.....0	.....0	.....0	.....	98.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016	01/15/2026	.....0	....8,250,000	2.59675.....	.....0	.....0	.....167,611	.....0	..	.....0	.....0	.....0	.....0	.....0	.....103,468	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBS3J3	International Paper Co 460146CL5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016	01/15/2026	.....0	....8,250,000	-1.6735.....	.....0	.....24,415	.....(102,397)	.....97,697	..	.....(68,712)	.....0	.....0	.....0	.....0	.....0	.....	97.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2025	.....0	....550,000	2.6261.....	.....0	.....0	.....11,144	.....0	..	.....0	.....0	.....0	.....0	.....0	.....6,691	.....	96.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2025	.....0	....550,000	-2.337.....	.....0	.....9,205	.....(9,604)	.....36,833	..	.....(25,905)	.....0	.....0	.....0	.....0	.....0	.....	96.....
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	.....287,537	.....0	..	.....0	.....0	.....0	.....0	.....0	.....118,116	.....	99.....
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	.....30,342	.....(188,717)	.....121,412	..	.....(85,391)	.....0	.....0	.....0	.....0	.....0	.....	99.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015	03/15/2023	.....0	....4,750,000	2.61088.....	.....0	.....0	.....94,353	.....0	..	.....0	.....0	.....0	.....0	.....0	.....44,167	.....	96.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015	03/15/2023	.....0	....4,750,000	-1.91.....	.....0	.....21,180	.....(68,044)	.....84,753	..	.....(59,608)	.....0	.....0	.....0	.....0	.....0	.....	96.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015	07/15/2025	.....0	....8,250,000	2.59675.....	.....0	.....0	.....167,611	.....0	..	.....0	.....0	.....0	.....0	.....0	.....99,272	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015	07/15/2025	.....0	....8,250,000	-2.48.....	.....0	.....158,829	.....(151,745)	.....635,549	..	.....(446,992)	.....0	.....0	.....0	.....0	.....0	.....	97.....
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	.....121,431	.....0	..	.....0	.....0	.....0	.....0	.....0	.....72,715	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Celgene Corp 151020AS3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015	08/15/2025	.....0	....6,000,000	-2.255.....	.....0	.....89,645	.....(101,475)	.....358,710	..	.....(252,287)	.....0	.....0	.....0	.....0	.....0	.....	97.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015	09/01/2024	.....0	....850,000	2.6261.....	.....0	.....0	.....17,223	.....0	..	.....0	.....0	.....0	.....0	.....0	.....9,426	.....	83.....
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	.....10,849	.....(14,386)	.....43,413	..	.....(30,533)	.....0	.....0	.....0	.....0	.....0	.....	83.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015	06/01/2023	.....0	....2,500,000	2.6261.....	.....0	.....0	.....50,656	.....0	..	.....0	.....0	.....0	.....0	.....0	.....23,945	.....	93.....
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	06/01/202302,500,000	-2.103.....022,797(39,431)91,222(64,158)00000	93.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015	10/30/2024	.....0	4,500,000	2.58275.....	.....0	.....0	91,227	.....0		0	0	0	0	0	50,729		101.....
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	46,284	(67,838)	185,205		(130,258)	0	0	0	0	0		101.....
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/08/2015	11/01/2024	.....0	4,500,000	2.579.....	.....0	.....0	91,119	.....0		0	0	0	0	0	50,743		98.....
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	56,361	(71,820)	225,526		(158,616)	0	0	0	0	0		98.....
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	502413BD8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014	05/28/2024	.....0	4,500,000	2.6289.....	.....0	.....0	90,711	.....0		0	0	0	0	0	48,577		109.....
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	502413BD8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014	05/28/2024	.....0	4,500,000	-2.273.....	.....0	64,065	(76,714)	256,355		(180,299)	0	0	0	0	0		109.....
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	75,894	.....0		0	0	0	0	0	42,447		94.....
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	34,461	(54,633)	137,895		(96,984)	0	0	0	0	0		94.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WWW	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	89,049	.....0		0	0	0	0	0	49,805		99.....
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WWW	Oceaneering Intl Inc 675232AA0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014	11/15/2024	.....0	4,400,000	-2.31.....	.....0	70,975	(76,230)	284,006		(199,746)	0	0	0	0	0		99.....
Pitney Bowes Inc Variable Rate Interest Rate Swap-R SLYBBWRV	Pitney Bowes Inc 724479AJ9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015	03/15/2024	.....0	5,500,000	2.61088.....	.....0	.....0	108,002	.....0		0	0	0	0	0	58,066		100.....
Pitney Bowes Inc Fixed Rate Interest Rate Swap-P SLYBBWRV	Pitney Bowes Inc 724479AJ9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015	03/15/2024	.....0	5,500,000	-1.97.....	.....0	38,384	(81,263)	153,592		(108,024)	0	0	0	0	0		100.....
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	02/01/2025	.....0	4,250,000	2.579.....	.....0	.....0	86,057	.....0		0	0	0	0	0	49,088		97.....
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015	02/01/2025	.....0	4,250,000	-1.9565.....	.....0	33,679	(62,363)	134,767		(94,784)	0	0	0	0	0		97.....
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015	01/23/2025	.....0	8,750,000	2.5915.....	.....0	.....0	177,516	.....0		0	0	0	0	0	100,852		100.....
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	80,190	(132,956)	320,878		(225,679)	0	0	0	0	0		100.....
0859999999. Total-Swaps-Hedging Effective-Interest Rate.....										.....0	2,891,907	1,092,957	11,571,881	XX	(8,138,699)	0	0	0	0	2,798,161	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....										.....0	2,891,907	1,092,957	11,571,881	XX	(8,138,699)	0	0	0	0	2,798,161	XXX	XXX
1159999999. Total-Swaps-Interest Rate.....										.....0	2,891,907	1,092,957	11,571,881	XX	(8,138,699)	0	0	0	0	2,798,161	XXX	XXX
1209999999. Total-Swaps.....										.....0	2,891,907	1,092,957	11,571,881	XX	(8,138,699)	0	0	0	0	2,798,161	XXX	XXX
1399999999. Total-Hedging Effective.....										270,148,423	214,273,525	1,092,957	379,274,130	XX	359,563,550	110,447,980	0	0	0	2,798,161	XXX	XXX
1449999999. TOTAL.....										270,148,423	214,273,525	1,092,957	379,274,130	XX	359,563,550	110,447,980	0	0	0	2,798,161	XXX	XXX

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(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2019 The change in fair value of the derivative hedging instrument is 104% 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)

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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																					
MESZ.....	88	4,408,360	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	12/20/2019	NYF.....	09/17/2019	..1,018.5727	..1,001.9000	.....767,719	.....767,719	.....(73,360)	.....0	.....0	.....0	.....(73,360)	.....228,800	.....0001	.....50
RTYZ.....	130	9,912,500	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	12/20/2019	NYF.....	09/13/2019	..1,581.2500	..1,525.0000	.....1,134,130	.....1,134,130	.....(365,625)	.....0	.....0	.....0	.....(365,625)	.....422,500	.....0001	.....50
ESZ9.....	526	#####	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	12/20/2019	CME.....	09/16/2019	..3,004.0230	..2,978.5000	.....4,588,865	.....4,588,865	.....(671,255)	.....0	.....0	.....0	.....(671,255)	.....3,313,800	.....0001	.....50
1279999999. Total-Long Futures-Hedging Effective.....												.....6,490,714	.....6,490,714	.....(1,110,240)	.....0	.....0	.....0	.....(1,110,240)	.....3,965,100	XXX	XXX
1329999999. Total-Long Futures.....												.....6,490,714	.....6,490,714	.....(1,110,240)	.....0	.....0	.....0	.....(1,110,240)	.....3,965,100	XXX	XXX
1399999999. Total-Hedging Effective.....												.....6,490,714	.....6,490,714	.....(1,110,240)	.....0	.....0	.....0	.....(1,110,240)	.....3,965,100	XXX	XXX
1449999999. TOTAL.....												.....6,490,714	.....6,490,714	.....(1,110,240)	.....0	.....0	.....0	.....(1,110,240)	.....3,965,100	XXX	XXX

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	.....10,970,445	.....(445,871)	.....7,600,954
Total Net Cash Deposits.....	.....10,970,445	.....(445,871)	.....7,600,954

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2019 The change in fair value of the derivative hedging instrument is 104% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	6,490,714	0	6,490,714	6,490,714	0	0	3,965,100	3,965,100
NAIC 1 Designation											
Bank of America..... EYKN6V0ZCB8VD9IULB80...	Y.....	Y.....	100,252,750	252,831,132	(141,924,848)	10,653,534	252,831,132	(141,924,848)	10,653,534	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	158,643,000	431,303,320	(268,151,790)	4,508,530	431,303,320	(268,151,790)	4,508,530	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868..	Y.....	Y.....	47,711,000	116,914,608	(67,916,724)	1,286,884	116,914,608	(67,916,724)	1,286,884	0	0
Deutsche Bank..... 7LTWFZYICNSX8D621K86...	Y.....	Y.....	4,500,000	9,016,973	(4,354,473)	162,500	9,016,973	(4,354,473)	162,500	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	39,490,000	86,616,689	(46,632,638)	494,051	86,616,689	(46,632,638)	494,051	0	0
029999999. Total NAIC 1 Designation.....			350,596,750	896,682,722	(528,980,473)	17,105,499	896,682,722	(528,980,473)	17,105,499	0	0
089999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	0	11,571,881	0	11,571,881	0	(8,138,698)	0	2,798,158	2,798,158
099999999. Gross Totals.....			350,596,750	914,745,317	(528,980,473)	35,168,094	903,173,436	(537,119,171)	17,105,499	6,763,258	6,763,258
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				914,745,317	(528,980,473)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807.....	CASH.....	CASH.....	.....14	.....14	.....14		.....V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807.....	TREASURY.....	United States Treasury 2 7/8% Due 10/31/2020 AO30.....	.....10,114,100	.....10,000,000	.....10,037,019	10/31/2020.	.....IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807.....	CASH.....	CASH.....	.....7,600,954	.....7,600,954	.....7,600,954		.....V.....
0199999999. Totals.....				.....17,715,068	.....17,600,968	.....17,637,987	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	CASH.....	CASH.....	.....158,643,000	.....158,643,000	XXX		.....V.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868.....	CASH.....	CASH.....	.....47,711,000	.....47,711,000	XXX		.....V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11.....	CASH.....	CASH.....	.....39,490,000	.....39,490,000	XXX		.....V.....
Deutsche Bank.....	7LTFWZYICNSX8D621K86.....	CASH.....	CASH.....	.....4,500,000	.....4,500,000	XXX		.....V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 2% Due 8/15/2025 FA15.....	.....23,672,180	.....23,102,000	XXX	08/15/2025.	.....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 1 3/4% Due 9/30/2022 MS31.....	.....5,068,228	.....5,000,000	XXX	09/30/2022.	.....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 2 1/8% Due 12/31/2022 JD30.....	.....56,951,937	.....55,706,000	XXX	12/31/2022.	.....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 1 1/8% Due 2/28/2021 FA28.....	.....14,560,404	.....14,676,000	XXX	02/28/2021.	.....IV.....
0299999999. Totals.....				.....350,596,750	.....348,828,000	XXX	XXX	XXX

QE09

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

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

Statement as of September 30, 2019 of the **Life Insurance Company of the Southwest**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JP Morgan Chase..... New York, NY.....		.....0.000	.....0	.....0	.....83,163,277	.....31,486,526	.....53,775,355	XXX
JP Morgan Chase..... Dallas, TX.....		.....0.000	.....0	.....0	.....5,606,741	.....5,853,997	.....2,681,886	XXX
JP Morgan Chase..... San Antonio, TX.....		.....0.000	.....0	.....0	.....(26,238,921)	.....(23,255,882)	.....(28,525,114)	XXX
BNY Melon..... Pittsburgh PA.....		.....0.000	.....0	.....0	.....2,297,304	.....2,400,506	.....4,192,653	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....0	.....0	.....(4,053)	.....(15,021)	.....(2,277)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....64,824,347	.....16,470,126	.....32,122,503	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....64,824,347	.....16,470,126	.....32,122,503	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....64,824,347	.....16,470,126	.....32,122,503	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030.....		09/30/2019.....	.....0.000		44,300,000	.0	62,747
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						44,300,000	.0	62,747
8899999. Total - Cash Equivalents.....						44,300,000	.0	62,747

QE13