

**ANNUAL 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 Year Ended  
December 31, 2019

**2019**



# ANNUAL STATEMENT

For the Year Ended December 31, 2019  
of the Condition and Affairs of the

## Life Insurance Company of the Southwest

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

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

Licensed as Business Type: Life, Accident & Health

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

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

Main Administrative Office 15455 Dallas Parkway .. Addison .. TX .. US .. 75001 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 McKenny #	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 21 day of February 2020

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 Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	16,378,437,444	0	16,378,437,444	14,514,266,170
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	11,700,000	0	11,700,000	11,700,000
2.2 Common stocks.....	93,503,365	0	93,503,365	75,772,971
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	3,188,146,800	0	3,188,146,800	3,163,773,319
3.2 Other than first liens.....	36,752,472	0	36,752,472	21,874,756
4. Real estate (Schedule A):				
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 (\$.....(286,825), Schedule E-Part 1), cash equivalents (\$.....0, Schedule E-Part 2) and short-term investments (\$.....5,052,765, Schedule DA).....	4,765,940	0	4,765,940	150,408,232
6. Contract loans (including \$.....0 premium notes).....	450,620,695	0	450,620,695	388,787,758
7. Derivatives (Schedule DB).....	1,293,665,284	0	1,293,665,284	196,397,996
8. Other invested assets (Schedule BA).....	868,115,987	0	868,115,987	744,199,777
9. Receivables for securities.....	19,386,318	0	19,386,318	612,994
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	167,127
12. Subtotals, cash and invested assets (Lines 1 to 11).....	22,345,094,306	0	22,345,094,306	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.....	174,824,557	0	174,824,557	157,077,706
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,061,225	0	1,061,225	1,132,677
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	12,944,454	0	12,944,454	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.....	2,748,586	0	2,748,586	4,622,771
16.2 Funds held by or deposited with reinsured companies.....	4,129	0	4,129	4,275
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	23,556,886
18.2 Net deferred tax asset.....	116,395,940	46,231,483	70,164,457	82,140,133
19. Guaranty funds receivable or on deposit.....	563,626	0	563,626	371,110
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	122,284	122,284	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.....	49,815,538	0	49,815,538	12,731,175
24. Health care (\$.....0) and other amounts receivable.....	62,557,290	62,557,290	0	0
25. Aggregate write-ins for other-than-invested assets.....	221,174,728	767,501	220,407,227	215,493,944
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	22,987,306,662	109,678,558	22,877,628,104	19,775,618,821
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. TOTAL (Lines 26 and 27).....	22,987,306,662	109,678,558	22,877,628,104	19,775,618,821

### DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	0	0	0	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 through 1103 plus 1198) (Line 11 above).....	0	0	0	167,127
2501. Corporate Owned Life Insurance.....	219,761,078	0	219,761,078	215,212,578
2502. Items not allocated.....	721,129	74,980	646,150	281,366
2503. Miscellaneous.....	5,213	5,213	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	687,309	687,309	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	221,174,728	767,501	220,407,227	215,493,944

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....16,824,434,416 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....140,047,411 Modco Reserve).....	16,824,434,416	15,316,730,377
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	420,258	446,479
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	2,120,425,694	1,793,682,701
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	20,661,341	15,913,226
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	10,000	10,000
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$.....0 Modco).....	67,121	88,145
6.2 Policyholders' dividends and 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 \$.....714 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	129,360	50,686
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	644,622	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 (IMR, Line 6).....	54,304,489	53,538,707
10. Commissions to agents due or accrued - life and annuity contracts \$.....6,753,399, accident and health \$.....0 and deposit-type contract funds \$.....0.....	6,753,399	6,898,160
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	12,203,324	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 (Exhibit 3, Line 9, Col. 6).....	8,358,680	6,627,404
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	30,724,253	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	485,243	1,214,773
17. Amounts withheld or retained by reporting entity as agent or trustee.....	330,559	369,923
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	1,744,910	2,352,666
19. Remittances and items not allocated.....	28,222,777	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 (AVR Line 16, Col. 7).....	185,169,657	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.....	703,099	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.....	1,226,385,150	1,030,360,451
24.08 Derivatives.....	827,483,917	96,763,889
24.09 Payable for securities.....	513,334	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.....	11,846,422	15,624,397
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	21,362,022,024	18,534,513,679
27. From Separate Accounts Statement.....	0	0
28. Total liabilities (Line 26 and 27).....	21,362,022,024	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 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	538,972,114	463,972,114
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	943,633,966	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).....	1,512,606,080	1,238,105,142
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	1,515,606,080	1,241,105,142
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	22,877,628,104	19,775,618,821

**DETAILS OF WRITE-INS**

2501. LIHTC Commitments.....	3,628,013	8,565,530
2502. Uncashed Checks Pending Escheatment.....	7,042,492	6,103,196
2503. Guaranty Fund.....	984,083	595,589
2598. Summary of remaining write-ins for Line 25 from overflow page.....	191,834	360,082
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	11,846,422	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 through 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 through 3403 plus 3498) (Line 34 above).....	0	0

# Life Insurance Company of the Southwest

## SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	2,629,515,102	2,103,390,724
2. Considerations for supplementary contracts with life contingencies	339,995	93,692
3. Net investment income (Exhibit of Net Investment Income, Line 17)	1,383,713,316	652,503,873
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	5,899,602	5,757,723
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	64,668,354	52,010,100
7. Reserve adjustments on reinsurance ceded	0	0
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
8.2 Charges and fees for deposit-type contracts	0	0
8.3 Aggregate write-ins for miscellaneous income	106,045,607	39,102,633
9. Totals (Lines 1 to 8.3)	4,190,181,976	2,852,858,745
10. Death benefits	81,148,273	72,192,762
11. Matured endowments (excluding guaranteed annual pure endowments)	1,204,637	576,668
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	95,059,133	91,043,741
13. Disability benefits and benefits under accident and health contracts	1,603,904	1,261,909
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0
15. Surrender benefits and withdrawals for life contracts	1,101,271,229	942,961,637
16. Group conversions	0	0
17. Interest and adjustments on contract or deposit-type contract funds	65,333,010	49,983,463
18. Payments on supplementary contracts with life contingencies	240,658	197,588
19. Increase in aggregate reserves for life and accident and health contracts	1,507,684,836	1,080,522,477
20. Totals (Lines 10 to 19)	2,853,545,680	2,238,740,245
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	611,220,676	474,303,364
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	0	0
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	242,208,950	249,486,740
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	38,605,397	31,636,257
25. Increase in loading on deferred and uncollected premiums	11,321,925	4,295,268
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27. Aggregate write-ins for deductions	63,821,800	72,867,003
28. Totals (Lines 20 to 27)	3,820,724,428	3,071,328,877
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	369,457,549	(218,470,132)
30. Dividends to policyholders and refunds to members	56,271	76,789
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	369,401,278	(218,546,921)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	51,009,733	(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)	318,391,545	(186,329,222)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....8,220,353 (excluding taxes of \$.....1,771,811 transferred to the IMR)	(29,151,642)	(7,455,564)
35. Net income (Line 33 plus Line 34)	289,239,903	(193,784,786)
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,241,105,145	1,207,625,420
37. Net income (Line 35)	289,239,903	(193,784,786)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	(17,245,940)	21,440,857
39. Change in net unrealized foreign exchange capital gain (loss)	449,907	(723,223)
40. Change in net deferred income tax	20,302,181	42,659,907
41. Change in nonadmitted assets	(34,315,218)	(22,913,789)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0
43. Change in reserve on account of change in valuation basis (increase) or decrease	0	0
44. Change in asset valuation reserve	(40,694,731)	(14,214,585)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0
48. Change in surplus notes	0	0
49. Cumulative effect of changes in accounting principles	0	0
50. Capital changes:		
50.1 Paid in	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0
50.3 Transferred to surplus	0	0
51. Surplus adjustment:		
51.1 Paid in	75,000,000	180,000,000
51.2 Transferred to capital (Stock Dividend)	0	0
51.3 Transferred from capital	0	0
51.4 Change in surplus as a result of reinsurance	0	0
52. Dividends to stockholders	0	0
53. Aggregate write-ins for gains and losses in surplus	(18,235,163)	21,015,344
54. Net change in capital and surplus for the year (Lines 37 through 53)	274,500,938	33,479,725
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,515,606,084	1,241,105,145

### DETAILS OF WRITE-INS

08.301. Miscellaneous Income	(674,367)	2,782,265
08.302. Change in COLI	4,548,499	2,399,258
08.303. Modco Interest	102,171,474	33,921,110
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	106,045,607	39,102,633
2701. Funds Withheld Expense	63,736,034	72,866,096
2702. Miscellaneous Expense	59,456	0
2703. Fines and Penalties	26,310	907
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	63,821,800	72,867,003
5301. Ceding Commission	(18,235,163)	21,015,344
5302.	0	0
5303.	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(18,235,163)	21,015,344

**CASH FLOW**

	1 Current Year	2 Prior Year
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	2,847,409,035	2,404,580,917
2. Net investment income.....	1,077,120,746	998,950,170
3. Miscellaneous income.....	119,485,824	44,833,528
4. Total (Lines 1 through 3).....	4,044,015,605	3,448,364,615
5. Benefit and loss related payments.....	1,404,994,810	1,205,420,575
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	889,800,157	762,606,781
8. Dividends paid to policyholders.....	77,294	99,126
9. Federal and foreign income taxes paid (recovered) net of \$.....8,045,403 tax on capital gains (losses).....	6,545,808	(41,915,209)
10. Total (Lines 5 through 9).....	2,301,418,069	1,926,211,273
11. Net cash from operations (Line 4 minus Line 10).....	1,742,597,535	1,522,153,342
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,774,860,868	1,467,758,241
12.2 Stocks.....	0	17,774,821
12.3 Mortgage loans.....	338,478,409	232,905,057
12.4 Real estate.....	3,469,387	1,478,802
12.5 Other invested assets.....	68,337,791	64,209,616
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	490,257	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,185,636,712	1,784,126,538
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	3,658,627,979	2,596,891,239
13.2 Stocks.....	17,465,787	24,523,597
13.3 Mortgage loans.....	377,729,606	582,150,000
13.4 Real estate.....	0	0
13.5 Other invested assets.....	236,103,164	169,311,547
13.6 Miscellaneous applications.....	171,557,253	146,080,354
13.7 Total investments acquired (Lines 13.1 to 13.6).....	4,461,483,789	3,518,956,737
14. Net increase (decrease) in contract loans and premium notes.....	61,832,937	41,402,880
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(2,337,680,014)	(1,776,233,079)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	75,000,000	180,000,000
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	326,742,992	269,252,741
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	47,697,195	(148,679,304)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	449,440,187	300,573,437
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	(145,642,292)	46,493,700
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	150,408,233	103,914,533
19.2 End of year (Line 18 plus Line 19.1).....	4,765,941	150,408,233

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

20.0001 .....	0	0
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## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts.....	2,629,515,104	1,090,925,349	11,958	1,427,515,871	111,014,584	47,342	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	339,995	XXX	XXX	339,995	0	XXX	XXX	0	XXX
3. Net investment income.....	1,383,713,315	267,020,402	403,963	932,643,626	97,006,243	0	0	86,639,082	0
4. Amortization of Interest Maintenance Reserve (IMR).....	5,899,602	505,198	0	4,234,334	0	0	0	1,160,070	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	XXX	0	0
6. Commissions and expense allowances on reinsurance ceded.....	64,668,354	52,869,613	0	11,798,741	0	0	XXX	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0	0	XXX	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0	0	0	0	XXX	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	XXX	XXX	0	0
8.3 Aggregate write-ins for miscellaneous income.....	106,045,608	4,531,600	0	101,561,971	(47,963)	0	0	0	0
9. Totals (Lines 1 to 8.3).....	4,190,181,979	1,415,852,162	415,921	2,478,094,539	207,972,863	47,342	0	87,799,152	0
10. Death benefits.....	81,148,273	81,032,735	115,538	0	0	XXX	XXX	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,204,637	1,204,637	0	0	0	XXX	XXX	0	0
12. Annuity benefits.....	95,059,133	XXX	XXX	88,640,302	6,418,831	XXX	XXX	0	XXX
13. Disability benefits and benefits under accident and health contracts.....	1,603,904	1,581,044	602	0	0	22,258	XXX	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	XXX	0	0
15. Surrender benefits and withdrawals for life contracts.....	1,101,271,229	67,194,100	16,156	913,077,175	120,983,798	XXX	XXX	0	0
16. Group conversions.....	0	0	0	0	0	0	XXX	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	65,333,010	888,184	54	14,774,270	1,608,470	0	XXX	48,062,033	0
18. Payments on supplementary contracts with life contingencies.....	240,658	0	0	240,658	0	XXX	XXX	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	1,507,684,836	583,367,633	(80,610)	904,577,458	19,846,576	(26,222)	XXX	0	0
20. Totals (Lines 10 to 19).....	2,853,545,680	735,268,333	51,741	1,921,309,864	148,857,674	(3,964)	XXX	48,062,033	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	611,220,674	490,533,776	0	117,214,038	3,472,860	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	XXX	0	0
23. General insurance expenses and fraternal expenses.....	242,208,950	100,486,924	1,101	131,495,190	10,225,735	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	38,605,397	16,016,491	176	20,958,861	1,629,868	1	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	11,321,925	11,321,839	86	0	0	0	XXX	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	XXX	0	0
27. Aggregate write-ins for deductions.....	63,821,800	63,821,800	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	3,820,724,426	1,417,449,163	53,104	2,190,977,953	164,186,137	(3,963)	0	48,062,033	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	369,457,553	(1,597,001)	362,817	287,116,587	43,786,726	51,305	0	39,737,119	0
30. Dividends to policyholders and refunds to members.....	56,271	56,271	0	0	0	0	XXX	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	369,401,283	(1,653,272)	362,817	287,116,587	43,786,726	51,305	0	39,737,119	0
32. Federal income taxes incurred (excluding tax on capital gains).....	51,009,734	(228,296)	50,101	39,647,238	6,046,403	7,085	0	5,487,203	0
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).....	318,391,549	(1,424,976)	312,716	247,469,349	37,740,323	44,220	0	34,249,916	0
34. Policies/certificates in force end of year.....	957,334	477,197	7,026	435,823	36,712	576	XXX	0	0

### DETAILS OF WRITE-INS

08.301. MISCELLANEOUS INCOME.....	(674,366)	(16,900)	0	(609,503)	(47,963)	0	0	0	0
08.302. CHANGE IN COLL.....	4,548,499	4,548,499	0	0	0	0	0	0	0
08.303. MISC INCOME-MODCO INTEREST.....	102,171,474	0	0	102,171,474	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	106,045,608	4,531,600	0	101,561,971	(47,963)	0	0	0	0
2701. FUNDS WITHHELD EXPENSE.....	63,736,034	63,736,034	0	0	0	0	0	0	0
2702. MISCELLANEOUS EXPENSE.....	59,456	59,456	0	0	0	0	0	0	0
2703. FINES AND PENALTIES.....	26,310	26,310	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	63,821,800	63,821,800	0	0	0	0	0	0	0

## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a).....	1,090,925,349	0	7,288,893	43,963,220	980,653,817	31,516,149	27,503,271	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	267,020,402	0	605,958	333,980	233,511,208	17,391,860	15,177,395	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR).....	505,198	0	27,006	0	379,271	52,823	46,097	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	52,869,613	0	(147)	14,882,508	37,974,922	6,584	5,745	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	4,531,600	0	646,545	3,891,761	22,031	(15,345)	(13,392)	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	1,415,852,162	0	8,568,256	63,071,469	1,252,541,250	48,952,070	42,719,117	0	0	0	0	0
10. Death benefits.....	81,032,735	0	1,608,914	3,942,799	42,752,540	17,476,887	15,251,596	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,204,637	0	82,519	0	599,207	522,911	0	0	0	0	0	0
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	1,581,044	0	10,973	55,925	954,860	298,657	260,629	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	67,194,100	0	689,926	230	52,599,594	7,424,871	6,479,479	0	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	888,184	0	(3,718)	31,837	753,775	56,758	49,531	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	583,367,633	0	829,011	37,120,118	531,958,389	41,598,576	(28,138,461)	0	0	0	0	0
20. Totals (Lines 10 to 19).....	735,268,333	0	3,217,625	41,150,909	629,019,159	67,454,955	(5,574,315)	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	490,533,776	0	3,608,684	37,554,347	436,508,872	6,868,192	5,993,681	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
23. General insurance expenses.....	100,486,924	0	671,392	4,049,524	90,329,632	2,903,004	2,533,371	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	16,016,491	0	107,012	645,449	14,397,533	462,706	403,791	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	11,321,839	0	610,585	10,711,254	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	63,821,800	0	0	935,098	62,886,702	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	1,417,449,163	0	8,215,299	95,046,580	1,233,141,897	77,688,858	3,356,529	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(1,597,001)	0	352,957	(31,975,111)	19,399,353	(28,736,787)	39,362,587	0	0	0	0	0
30. Dividends to policyholders and refunds to members.....	56,271	0	56,271	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(1,653,272)	0	296,686	(31,975,111)	19,399,353	(28,736,787)	39,362,587	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	(228,296)	0	40,969	(4,415,361)	2,678,807	(3,968,189)	5,435,478	0	0	0	0	0
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).....	(1,424,976)	0	255,718	(27,559,750)	16,720,546	(24,768,598)	33,927,109	0	0	0	0	0
34. Policies/certificates in force end of year.....	477,197	0	12,028	75,457	340,702	17,365	31,645	0	0	0	0	0

### DETAILS OF WRITE-INS

08.301. Miscellaneous Income.....	(16,900)	0	(326)	(9,867)	22,031	(15,345)	(13,392)	0	0	0	0	0
08.302. Change in COLI.....	4,548,499	0	646,871	3,901,628	0	0	0	0	0	0	0	0
08.303. ....	0	0	0	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	4,531,600	0	646,545	3,891,761	22,031	(15,345)	(13,392)	0	0	0	0	0
2701. Funds Withheld Expense.....	63,736,034	0	0	935,098	62,800,936	0	0	0	0	0	0	0
2702. Misc Deductions.....	59,456	0	0	0	59,456	0	0	0	0	0	0	0
2703. Fines and Penalties.....	26,310	0	0	0	26,310	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	63,821,800	0	0	935,098	62,886,702	0	0	0	0	0	0	0

(a) Include premium amounts for preneed plans included in Line 1.

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (indicate whether included with Individual or Group).



## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b).....	11,958	11,958	.0	.0	.0	.0	.0	.0	.0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	403,963	403,963	.0	.0	.0	.0	.0	.0	.0
4. Amortization of Interest Maintenance Reserve (IMR).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Commissions and expense allowances on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.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	.0	.0	.0	.0	.0	.0
8.2 Charges and fees for deposit-type contracts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.3 Aggregate write-ins for miscellaneous income.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	415,921	415,921	.0	.0	.0	.0	.0	.0	.0
10. Death benefits.....	115,538	115,538	.0	.0	.0	.0	.0	.0	.0
11. Matured endowments (excluding guaranteed annual pure endowments).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	602	602	.0	.0	.0	.0	.0	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Surrender benefits and withdrawals for life contracts.....	16,156	16,156	.0	.0	.0	.0	.0	.0	.0
16. Group conversions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds.....	54	54	.0	.0	.0	.0	.0	.0	.0
18. Payments on supplementary contracts with life contingencies.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
19. Increase in aggregate reserves for life and accident and health contracts.....	(80,610)	(80,610)	.0	.0	.0	.0	.0	.0	.0
20. Totals (Lines 10 to 19).....	51,741	51,741	.0	.0	.0	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	.0	.0	.0	.0	.0	.0	.0	.0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. General insurance expenses.....	1,101	1,101	.0	.0	.0	.0	.0	.0	.0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	176	176	.0	.0	.0	.0	.0	.0	.0
25. Increase in loading on deferred and uncollected premiums.....	86	86	.0	.0	.0	.0	.0	.0	.0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Aggregate write-ins for deductions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	53,104	53,104	.0	.0	.0	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	362,817	362,817	.0	.0	.0	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	362,817	362,817	.0	.0	.0	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	50,101	50,101	.0	.0	.0	.0	.0	.0	.0
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).....	312,716	312,716	.0	.0	.0	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	7,026	7,026	.0	.0	.0	.0	.0	.0	.0

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### DETAILS OF WRITE-INS

08.301. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.302. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.303. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2701. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2702. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2703. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

(b) Include premium amounts for preneed plans included in Line 1. .....0

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group)

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)**

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
1. Premiums for individual annuity contracts.....	1,427,515,871	12,762,061	1,414,753,811	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	339,995	XXX	XXX	XXX	XXX	339,995	XXX
3. Net investment income.....	932,643,626	56,558,717	875,952,959	0	0	131,950	0
4. Amortization of Interest Maintenance Reserve (IMR).....	4,234,334	1,721,286	2,513,048	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	11,798,741	0	11,798,741	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	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	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	101,561,909	(8,838)	101,570,747	0	0	0	0
9. Totals (Lines 1 to 8.3).....	2,478,094,477	71,033,227	2,406,589,305	0	0	471,945	0
10. Death benefits.....	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0	0	0	0	0
12. Annuity benefits.....	88,640,302	12,104,934	76,535,368	0	0	0	0
13. Disability benefits and benefits under accident and health contracts.....	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	913,077,175	75,124,034	837,953,142	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	14,774,270	5,034,585	9,769,499	0	0	(29,814)	0
18. Payments on supplementary contracts with life contingencies.....	240,658	0	0	0	0	240,658	0
19. Increase in aggregate reserves for life and accident and health contracts.....	904,577,458	(55,393,059)	957,117,711	0	0	2,852,806	0
20. Totals (Lines 10 to 19).....	1,921,309,864	36,870,494	1,881,375,720	0	0	3,063,651	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	117,214,038	791,059	116,391,879	0	0	31,100	0
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0
23. General insurance expenses.....	131,495,190	1,175,534	130,319,655	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	20,958,861	187,367	20,771,494	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	2,190,977,953	39,024,454	2,148,858,748	0	0	3,094,751	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	287,116,525	32,008,773	257,730,557	0	0	(2,622,805)	0
30. Dividends to policyholders and refunds to members.....	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	287,116,525	32,008,773	257,730,557	0	0	(2,622,805)	0
32. Federal income taxes incurred (excluding tax on capital gains).....	39,647,238	4,420,015	35,589,400	0	0	(362,177)	0
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).....	247,469,287	27,588,758	222,141,157	0	0	(2,260,628)	0
34. Policies/certificates in force end of year.....	435,823	20,957	414,820	0	0	46	0
<b>DETAILS OF WRITE-INS</b>							
08.301. Miscellaneous Income.....	(609,565)	(8,838)	(600,727)	0	0	0	0
08.302. Modco Interest.....	102,171,474	0	102,171,474	0	0	0	0
08.303. ....	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	101,561,909	(8,838)	101,570,747	0	0	0	0
2701. ....	0	0	0	0	0	0	0
2702. ....	0	0	0	0	0	0	0
2703. ....	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0

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(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other
1. Premiums for group annuity contracts.....	111,014,584	103,759,666	7,254,918	.0	.0	.0	.0
2. Considerations for supplementary contracts with life contingencies.....	.0	XXX	XXX	XXX	XXX	.0	XXX
3. Net investment income.....	97,006,243	74,762,009	22,244,234	.0	.0	.0	.0
4. Amortization of Interest Maintenance Reserve (IMR).....	.0	.0	.0	.0	.0	.0	.0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0	.0	.0	.0	.0	.0	.0
6. Commissions and expense allowances on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0
7. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.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	.0	.0	.0	.0
8.2 Charges and fees for deposit-type contracts.....	.0	.0	.0	.0	.0	.0	.0
8.3 Aggregate write-ins for miscellaneous income.....	(47,963)	(2,859)	(45,104)	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	207,972,863	178,518,815	29,454,048	.0	.0	.0	.0
10. Death benefits.....	.0	.0	.0	.0	.0	.0	.0
11. Matured endowments (excluding guaranteed annual pure endowments).....	.0	.0	.0	.0	.0	.0	.0
12. Annuity benefits.....	6,418,831	5,692,865	725,965	.0	.0	.0	.0
13. Disability benefits and benefits under accident and health contracts.....	.0	.0	.0	.0	.0	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0	.0	.0	.0	.0	.0	.0
15. Surrender benefits and withdrawals for life contracts.....	120,983,798	87,918,108	33,065,689	.0	.0	.0	.0
16. Group conversions.....	.0	.0	.0	.0	.0	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,608,470	1,605,762	2,708	.0	.0	.0	.0
18. Payments on supplementary contracts with life contingencies.....	.0	.0	.0	.0	.0	.0	.0
19. Increase in aggregate reserves for life and accident and health contracts.....	19,846,576	37,800,870	(17,954,293)	.0	.0	.0	.0
20. Totals (Lines 10 to 19).....	148,857,674	133,017,605	15,840,069	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,472,860	2,844,972	627,888	.0	.0	.0	.0
22. Commissions and expense allowances on reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0
23. General insurance expenses.....	10,225,735	9,557,473	668,262	.0	.0	.0	.0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	1,629,868	1,523,354	106,514	.0	.0	.0	.0
25. Increase in loading on deferred and uncollected premiums.....	.0	.0	.0	.0	.0	.0	.0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0	.0	.0	.0	.0	.0	.0
27. Aggregate write-ins for deductions.....	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	164,186,137	146,943,404	17,242,733	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	43,786,726	31,575,411	12,211,315	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	.0	.0	.0	.0	.0	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	43,786,726	31,575,411	12,211,315	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	6,046,403	4,360,172	1,686,231	.0	.0	.0	.0
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).....	37,740,323	27,215,239	10,525,084	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	36,712	28,251	8,461	.0	.0	.0	.0
<b>DETAILS OF WRITE-INS</b>							
08.301. Miscellaneous Income.....	(47,963)	(2,859)	(45,104)	.0	.0	.0	.0
08.302. ....	.0	.0	.0	.0	.0	.0	.0
08.303. ....	.0	.0	.0	.0	.0	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	(47,963)	(2,859)	(45,104)	.0	.0	.0	.0
2701. ....	.0	.0	.0	.0	.0	.0	.0
2702. ....	.0	.0	.0	.0	.0	.0	.0
2703. ....	.0	.0	.0	.0	.0	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.0	.0	.0	.0	.0	.0	.0

6.4

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

## ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts.....	47,342	47,342	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Amortization of Interest Maintenance Reserve (IMR).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Commissions and expense allowances on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Sep. Accts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.2 Charges and fees for deposit-type contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	47,342	47,342	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Death benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	22,258	22,258	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Surrender benefits and withdrawals for life contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Payments on supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts.....	(26,222)	(26,222)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
20. Totals (Lines 10 to 19).....	(3,964)	(3,964)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Commissions and expense allowances on reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. General insurance expenses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	.1	.1	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
25. Increase in loading on deferred and uncollected premiums.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Aggregate write-ins for deductions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	(3,963)	(3,963)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	51,305	51,305	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	51,305	51,305	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	7,085	7,085	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
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).....	44,220	44,220	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	576	576	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

### DETAILS OF WRITE-INS

08.301. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.302. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.303. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2701. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2702. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2703. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year.....	1,840,388,296	0	88,743,988	12,248,986	1,400,387,983	146,617,722	192,389,617	0	0	0	0	0
2. Tabular net premiums or considerations.....	670,920,281	0	5,014,217	35,475,631	573,134,691	19,045,575	38,250,167	0	0	0	0	0
3. Present value of disability claims incurred.....	0	0	0	0	0	0	0	0	0	0	0	0
4. Tabular interest.....	58,588,906	0	353,910	753,703	44,051,021	6,680,481	6,749,791	0	0	0	0	0
5. Tabular less actual reserve released.....	(1,000,581)	0	(1,000,581)	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7. Other increases (net).....	173,774,012	0	65,258	19,172,534	154,536,221	40,804,195	(40,804,196)	0	0	0	0	0
8. Totals (Lines 1 to 7).....	2,742,670,914	0	93,176,792	67,650,854	2,172,109,916	213,147,973	196,585,379	0	0	0	0	0
9. Tabular cost.....	219,640,918	0	1,374,922	8,142,619	171,199,164	15,314,801	23,609,412	0	0	0	0	0
10. Reserves released by death.....	6,734,359	0	18,056	876,566	2,459,734	3,380,003	0	0	0	0	0	0
11. Reserves released by other terminations (net).....	90,921,299	0	592,406	9,262,565	66,104,646	6,236,871	8,724,811	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,618,409	0	1,618,409	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	318,914,985	0	3,603,793	18,281,750	239,763,544	24,931,675	32,334,223	0	0	0	0	0
15. Reserve December 31, current year.....	2,423,755,929	0	89,572,999	49,369,104	1,932,346,372	188,216,298	164,251,156	0	0	0	0	0
<b>Cash Surrender Value and Policy Loans</b>												
16. CSA ending balance December 31, current year.....	1,976,324,248	0	66,487,620	0	1,645,983,109	156,489,556	107,363,963	0	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	1,976,324,248	0	66,487,620	0	1,645,983,109	156,489,556	107,363,963	0	0	0	0	0

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(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group).

## ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year.....	7,624,396	7,624,396	0	0	0	0	0	0	0
2. Tabular net premiums or considerations.....	11,119	11,119	0	0	0	0	0	0	0
3. Present value of disability claims incurred.....	0	0	0	0	0	0	0	0	0
4. Tabular interest.....	315,823	315,823	0	0	0	0	0	0	0
5. Tabular less actual reserve released.....	(18,325)	(18,325)	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0	0	0
7. Other increases (net).....	0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7).....	7,933,013	7,933,013	0	0	0	0	0	0	0
9. Tabular cost.....	9,094	9,094	0	0	0	0	0	0	0
10. Reserves released by death.....	90,588	90,588	0	0	0	0	0	0	0
11. Reserves released by other terminations (net).....	288,943	288,943	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	602	602	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	389,227	389,227	0	0	0	0	0	0	0
15. Reserve December 31, current year.....	7,543,786	7,543,786	0	0	0	0	0	0	0
<b>Cash Surrender Value and Policy Loans</b>									
16. CSA ending balance December 31, current year.....	7,040,957	7,040,957	0	0	0	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	7,040,957	7,040,957	0	0	0	0	0	0	0

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(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group).

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)**

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
<b>Involving Life or Disability Contingencies (Reserves)</b>							
(Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	12,102,194,111	773,962,572	11,298,548,186	0	0	27,514,562	2,168,791
2. Tabular net premiums or considerations.....	1,538,997,547	17,890,038	1,520,767,514	0	0	0	339,995
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	204,253,648	19,292,844	184,148,332	0	0	711,859	100,613
5. Tabular less actual reserve released.....	220,023,483	6,165,160	211,953,535	0	0	1,845,637	59,151
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0
7. Other increases (net).....	(8,513,165)	(481,464)	(8,031,701)	0	0	0	0
8. Totals (Lines 1 to 7).....	14,056,955,624	816,829,150	13,207,385,866	0	0	30,072,058	2,668,550
9. Tabular cost.....	0	0	0	0	0	0	0
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,050,191,073	98,259,637	951,726,987	0	0	0	204,449
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	1,050,191,073	98,259,637	951,726,987	0	0	0	204,449
15. Reserve December 31, current year.....	13,006,764,551	718,569,513	12,255,658,879	0	0	30,072,058	2,464,101
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV ending balance, December 31, current year.....	12,206,841,118	780,401,739	11,426,439,379	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	12,206,841,118	780,401,739	11,426,439,379	0	0	0	0

7.3

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)**

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
<b>Involving Life or Disability Contingencies (Reserves)</b>							
(Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	1,366,523,573	1,030,743,541	335,780,032	0	0	0	0
2. Tabular net premiums or considerations.....	102,861,074	96,023,865	6,837,209	0	0	0	0
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	36,730,673	31,204,383	5,526,290	0	0	0	0
5. Tabular less actual reserve released.....	1,770,381	(3,472,960)	5,243,341	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0
7. Other increases (net).....	(1,456,369)	(1,067,262)	(389,107)	0	0	0	0
8. Totals (Lines 1 to 7).....	1,506,429,332	1,153,431,567	352,997,765	0	0	0	0
9. Tabular cost.....	0	0	0	0	0	0	0
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	120,059,183	84,887,157	35,172,026	0	0	0	0
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	120,059,183	84,887,157	35,172,026	0	0	0	0
15. Reserve December 31, current year.....	1,386,370,149	1,068,544,410	317,825,739	0	0	0	0
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV ending balance, December 31, current year.....	1,289,822,122	983,666,305	306,155,817	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	1,289,822,122	983,666,305	306,155,817	0	0	0	0

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(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.



## EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....972,295	.....233,412
1.1 Bonds exempt from U.S. tax.....	(a).....0	.....0
1.2 Other bonds (unaffiliated).....	(a).....693,664,508	.....710,533,239
1.3 Bonds of affiliates.....	(a).....0	.....0
2.1 Preferred stocks (unaffiliated).....	(b).....0	.....501,120
2.11 Preferred stocks of affiliates.....	(b).....501,120	.....0
2.2 Common stocks (unaffiliated).....	.....2,610,336	.....2,610,336
2.21 Common stocks of affiliates.....	.....0	.....0
3. Mortgage loans.....	(c).....142,447,780	.....142,447,780
4. Real estate.....	(d).....256,266	.....256,266
5. Contract loans.....	.....17,061,788	.....18,288,275
6. Cash, cash equivalents and short-term investments.....	(e).....761,455	.....1,035,453
7. Derivative instruments.....	(f).....422,969,333	.....424,948,408
8. Other invested assets.....	.....133,229,515	.....133,066,261
9. Aggregate write-ins for investment income.....	.....0	.....0
10. Total gross investment income.....	.....1,414,474,396	.....1,433,920,550
11. Investment expenses.....		(g).....22,801,977
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....367,326
13. Interest expense.....		(h).....2,253,688
14. Depreciation on real estate and other invested assets.....		(i).....24,784,243
15. Aggregate write-ins for deductions from investment income.....		.....0
16. Total deductions (Lines 11 through 15).....		.....50,207,234
17. Net investment income (Line 10 minus Line 16).....		.....1,383,713,316

### DETAILS OF WRITE-INS

0901. ....	.....0	.....0
0902. ....	.....0	.....0
0903. ....	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0
1501. ....	.....0	.....0
1502. ....	.....0	.....0
1503. ....	.....0	.....0
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....0	.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....0	.....0

- (a) Includes \$.....11,018,390 accrual of discount less \$.....23,840,832 amortization of premium and less \$.....15,253,269 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....22,801,977 investment expenses and \$.....367,326 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....2,253,688 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....24,784,243 depreciation on other invested assets.

## EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. government bonds.....	.....(25,242)	.....0	.....(25,242)	.....0	.....0
1.1 Bonds exempt from U.S. tax.....	.....0	.....0	.....0	.....0	.....0
1.2 Other bonds (unaffiliated).....	.....11,895,705	.....(19,703,635)	.....(7,807,930)	.....1,059,770	.....0
1.3 Bonds of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.1 Preferred stocks (unaffiliated).....	.....0	.....0	.....0	.....0	.....0
2.11 Preferred stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.2 Common stocks (unaffiliated).....	.....0	.....0	.....0	.....264,606	.....0
2.21 Common stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
3. Mortgage loans.....	.....0	.....0	.....0	.....0	.....0
4. Real estate.....	.....(30,613)	.....0	.....(30,613)	.....0	.....0
5. Contract loans.....	.....0	.....0	.....0	.....0	.....0
6. Cash, cash equivalents and short-term investments.....	.....0	.....0	.....0	.....0	.....0
7. Derivative instruments.....	.....(4,630,309)	.....0	.....(4,630,309)	.....0	.....0
8. Other invested assets.....	.....0	.....0	.....0	.....(18,570,317)	.....449,907
9. Aggregate write-ins for capital gains (losses).....	.....0	.....0	.....0	.....0	.....0
10. Total capital gains (losses).....	.....7,209,541	.....(19,703,635)	.....(12,494,094)	.....(17,245,940)	.....449,907

### DETAILS OF WRITE-INS

0901. ....	.....0	.....0	.....0	.....0	.....0
0902. ....	.....0	.....0	.....0	.....0	.....0
0903. ....	.....0	.....0	.....0	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0	.....0	.....0	.....0

## EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	Insurance Group											12 Fraternal (Fraternal Benefit Societies Only)
	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	7		9 Accident and Health		11 Aggregate of All Other Lines of Business		
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)		10 Other	
<b>FIRST YEAR (other than single)</b>												
1. Uncollected.....	580,615	0	580,615	0	0	0	0	0	0	0	0	0
2. Deferred and accrued.....	18,014,737	0	18,014,737	0	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:												
3.1 Direct.....	18,595,352	0	18,595,352	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2).....	18,595,352	0	18,595,352	0	0	0	0	0	0	0	0	0
4. Advance.....	87,839	0	87,839	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4.....	18,507,513	0	18,507,513	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct.....	568,233,370	0	432,296,266	132,035,125	0	0	3,901,879	0	0	100	0	0
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	4,094,376	0	4,094,376	0	0	0	0	0	0	0	0	0
6.4 Net.....	564,138,994	0	428,201,890	132,035,125	0	0	3,901,879	0	0	100	0	0
7. Line 5 + Line 6.4.....	582,646,507	0	446,709,403	132,035,125	0	0	3,901,879	0	0	100	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	9,070,903	0	9,070,903	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct.....	577,669,980	0	441,732,876	132,035,125	0	0	3,901,879	0	0	100	0	0
9.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded.....	4,094,376	0	4,094,376	0	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8).....	573,575,604	0	437,638,500	132,035,125	0	0	3,901,879	0	0	100	0	0
<b>SINGLE</b>												
10. Single premiums and considerations:												
10.1 Direct.....	1,115,076,600	0	77,744,767	980,524,774	0	1,390	56,805,669	0	0	0	0	0
10.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded.....	111,818,196	0	581,260	111,236,936	0	0	0	0	0	0	0	0
10.4 Net.....	1,003,258,404	0	77,163,507	869,287,838	0	1,390	56,805,669	0	0	0	0	0
<b>RENEWAL</b>												
11. Uncollected.....	1,064,919	0	1,061,893	0	0	474	0	0	0	2,552	0	0
12. Deferred and accrued.....	9,566,395	0	9,560,847	0	0	5,548	0	0	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct.....	22,771,151	0	22,762,577	0	0	6,022	0	0	0	2,552	0	0
13.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded.....	12,139,837	0	12,139,837	0	0	0	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12).....	10,631,314	0	10,622,740	0	0	6,022	0	0	0	2,552	0	0
14. Advance.....	41,521	0	40,656	0	0	151	0	0	0	714	0	0
15. Line 13.4 - Line 14.....	10,589,793	0	10,582,084	0	0	5,871	0	0	0	1,838	0	0
16. Collected during year:												
16.1 Direct.....	1,297,216,237	0	820,658,054	426,192,908	0	10,760	50,307,034	0	0	47,481	0	0
16.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded.....	252,187,742	0	252,187,742	0	0	0	0	0	0	0	0	0
16.4 Net.....	1,045,028,495	0	568,470,312	426,192,908	0	10,760	50,307,034	0	0	47,481	0	0
17. Line 15 + Line 16.4.....	1,055,618,288	0	579,052,396	426,192,908	0	16,631	50,307,034	0	0	49,319	0	0
18. Prior year (uncollected + deferred and accrued - advance).....	2,937,194	0	2,929,053	0	0	6,064	0	0	0	2,077	0	0
19. Renewal premiums and considerations:												
19.1 Direct.....	1,303,140,002	0	826,582,251	426,192,908	0	10,567	50,307,034	0	0	47,242	0	0
19.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded.....	250,458,907	0	250,458,907	0	0	0	0	0	0	0	0	0
19.4 Net (Line 17 - Line 18).....	1,052,681,094	0	576,123,343	426,192,908	0	10,567	50,307,034	0	0	47,242	0	0
<b>TOTAL</b>												
20. Total premiums and annuity considerations:												
20.1 Direct.....	2,995,886,583	0	1,346,059,894	1,538,752,807	0	11,958	111,014,582	0	0	47,342	0	0
20.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded.....	366,371,479	0	255,134,544	111,236,936	0	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	2,629,515,102	0	1,090,925,350	1,427,515,871	0	11,958	111,014,582	0	0	47,342	0	0

**EXHIBIT 1 - PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)**

	10											
	1	2			Insurance			Accident and Health			11	12
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
<b>POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)</b>												
21. To pay renewal premiums.....	18,716	.0	18,716	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. All other.....	32,517	.0	32,517	.0	.0	.0	.0	.0	.0	.0	.0	.0
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>												
23. First year (other than single):												
23.1 Reinsurance ceded.....	4,064,518	.0	4,064,518	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.3 Net ceded less assumed.....	4,064,518	.0	4,064,518	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Single:												
24.1 Reinsurance ceded.....	11,798,741	.0	.0	11,798,741	.0	.0	.0	.0	.0	.0	.0	.0
24.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24.3 Net ceded less assumed.....	11,798,741	.0	.0	11,798,741	.0	.0	.0	.0	.0	.0	.0	.0
25. Renewal:												
25.1 Reinsurance ceded.....	48,805,096	.0	48,805,096	.0	.0	.0	.0	.0	.0	.0	.0	.0
25.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
25.3 Net ceded less assumed.....	48,805,096	.0	48,805,096	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6).....	64,668,354	.0	52,869,613	11,798,741	.0	.0	.0	.0	.0	.0	.0	.0
26.2 Reinsurance assumed (Page 6, Line 22).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.3 Net ceded less assumed.....	64,668,354	.0	52,869,613	11,798,741	.0	.0	.0	.0	.0	.0	.0	.0
<b>COMMISSIONS INCURRED (direct business only)</b>												
27. First year (other than single).....	505,042,861	.0	439,571,804	65,375,984	.0	.0	95,074	.0	.0	.0	.0	.0
28. Single.....	23,701,223	.0	.0	23,701,223	.0	.0	.0	.0	.0	.0	.0	.0
29. Renewal.....	82,476,590	.0	50,961,973	28,136,831	.0	.0	3,377,786	.0	.0	.0	.0	.0
30. Deposit-type contract funds.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
31. Totals (to agree with Page 6, Line 21).....	611,220,674	.0	490,533,776	117,214,038	.0	.0	3,472,860	.0	.0	.0	.0	.0

**EXHIBIT 2 - GENERAL EXPENSES**

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent.....	7,578,110	0	0	0	0	0	7,578,110
2. Salaries and wages.....	116,111,768	0	0	0	0	0	116,111,768
3.11 Contributions for benefit plans for employees.....	14,118,082	0	0	0	0	0	14,118,082
3.12 Contributions for benefit plans for agents.....	894,469	0	0	0	0	0	894,469
3.21 Payments to employees under non-funded benefit plans.....	7,459,579	0	0	0	0	0	7,459,579
3.22 Payments to agents under non-funded benefit plans.....	8,674,018	0	0	0	0	0	8,674,018
3.31 Other employee welfare.....	(185,730)	0	0	0	0	0	(185,730)
3.32 Other agent welfare.....	(130,463)	0	0	0	0	0	(130,463)
4.1 Legal fees and expenses.....	4,945,156	0	0	0	0	0	4,945,156
4.2 Medical examination fees.....	8,379,578	0	0	0	0	0	8,379,578
4.3 Inspection report fees.....	263,297	0	0	0	0	0	263,297
4.4 Fees of public accountants and consulting actuaries.....	1,333,884	0	0	0	0	0	1,333,884
4.5 Expense of investigation and settlement of policy claims.....	0	0	0	0	0	0	0
5.1 Traveling expenses.....	3,133,166	0	0	0	0	0	3,133,166
5.2 Advertising.....	964,125	0	0	0	0	0	964,125
5.3 Postage, express, telegraph and telephone.....	4,170,858	0	0	0	0	0	4,170,858
5.4 Printing and stationery.....	3,458,644	0	0	0	0	0	3,458,644
5.5 Cost or depreciation of furniture and equipment.....	1,882,053	0	0	0	0	0	1,882,053
5.6 Rental of equipment.....	9,390,025	0	0	0	0	0	9,390,025
5.7 Cost or depreciation of EDP equipment and software.....	38,116,336	0	0	0	0	0	38,116,336
6.1 Books and periodicals.....	76,671	0	0	0	0	0	76,671
6.2 Bureau and association fees.....	1,355,847	0	0	0	0	0	1,355,847
6.3 Insurance, except on real estate.....	776,213	0	0	0	0	0	776,213
6.4 Miscellaneous losses.....	0	0	0	0	0	0	0
6.5 Collection and bank service charges.....	844,879	0	0	0	0	0	844,879
6.6 Sundry general expenses.....	(1,982,883)	0	0	0	0	0	(1,982,883)
6.7 Group service and administration fees.....	0	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans.....	0	0	0	0	0	0	0
7.1 Agency expense allowance.....	21,253,441	0	0	0	0	0	21,253,441
7.2 Agents' balances charged off (less \$.....0 recovered).....	238,773	0	0	0	0	0	238,773
7.3 Agency conferences other than local meetings.....	5,711,708	0	0	0	0	0	5,711,708
8.1 Official publication (Fraternal Benefit Societies Only).....	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only).....	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses.....	(4,280,711)	0	0	0	0	0	(4,280,711)
9.2 Investment expenses not included elsewhere.....	0	0	0	0	22,801,977	0	22,801,977
9.3 Aggregate write-ins for expenses.....	(12,341,943)	0	0	0	0	0	(12,341,943)
10. General expenses incurred.....	242,208,950	0	0	0	22,801,977	(b).....0	(a) 265,010,927
11. General expenses unpaid December 31, prior year.....	7,498,716	0	0	0	0	0	7,498,716
12. General expenses unpaid December 31, current year.....	12,203,324	0	0	0	0	0	12,203,324
13. Amounts receivable relating to uninsured plans, prior year.....	0	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year.....	0	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14).....	237,504,342	0	0	0	22,801,977	0	260,306,319

**DETAILS OF WRITE-INS**

09.301. Other Expenses.....	(12,341,943)	0	0	0	0	0	(12,341,943)
09.302. ....	0	0	0	0	0	0	0
09.303. ....	0	0	0	0	0	0	0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above)....	(12,341,943)	0	0	0	0	0	(12,341,943)

- (a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.  
 (b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):  
 1. Charitable \$.....0; 2. Institutional \$.....0; 3. Recreational and Health \$.....0; 4. Educational \$.....0  
 5. Religious \$.....0; 6. Membership \$.....0; 7. Other \$.....0; 8. Total \$.....0

**EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)**

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health				
		3 All Other Lines of Business				
1. Real estate taxes.....	95,967	0	0	367,326	0	463,293
2. State insurance department licenses and fees.....	1,496,438	0	0	0	0	1,496,438
3. State taxes on premiums.....	25,211,845	0	0	0	0	25,211,845
4. Other state taxes, including \$.....0 for employee benefits.....	3,729,704	0	0	0	0	3,729,704
5. U.S. Social Security taxes.....	7,885,128	0	0	0	0	7,885,128
6. All other taxes.....	186,316	0	0	0	0	186,316
7. Taxes, licenses and fees incurred.....	38,605,397	0	0	367,326	0	38,972,723
8. Taxes, licenses and fees unpaid December 31, prior year.....	6,627,404	0	0	0	0	6,627,404
9. Taxes, licenses and fees unpaid December 31, current year.....	8,358,680	0	0	0	0	8,358,680
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	36,874,121	0	0	367,326	0	37,241,447

**EXHIBIT 4 - DIVIDENDS OR REFUNDS**

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums.....	18,716
2. Applied to shorten the endowment or premium-paying period.....	0	0
3. Applied to provide paid-up additions.....	32,517	0
4. Applied to provide paid-up annuities.....	0	0
5. Total Lines 1 through 4.....	51,233	0
6. Paid-in cash.....	20,409	0
7. Left on deposit.....	5,652	0
8. Aggregate write-ins for dividend or refund options.....	0	0
9. Total Lines 5 through 8.....	77,294	0
10. Amount due and unpaid.....	0	0
11. Provision for dividends or refunds payable in the following calendar year.....	67,121	0
12. Terminal dividends.....	0	0
13. Provision for deferred dividend contracts.....	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....	0	0
15. Total Lines 10 through 14.....	67,121	0
16. Total from prior year.....	88,145	0
17. Total dividends or refunds (Lines 9 + 15 - 16).....	56,271	0

**DETAILS OF WRITE-INS**

0801. ....	0	0
0802. ....	0	0
0803. ....	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	0	0

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
<b>Life Insurance:</b>					
0100001. 80 CSO 4 1/2% - 6% NL.....	70,520,706		63,343,381		7,177,325
0100002. 80 CSO 4% - 6% CRVM.....	8,066,926	0	8,066,926	0	0
0100003. 58 CSO 3% - 4 1/2% CRVM.....	6,706,083	0	6,706,083	0	0
0100004. 58 CSO 3% NL.....	5,000	0	5,000	0	0
0100005. 58 CSO 3 1/2% ALB CRVM.....	963	0	963	0	0
0100006. 41 CSO 3 1/2% NL.....	86	0	86	0	0
0100007. 1958 CSO 3 1/2 % CRVM.....	4,665	0	0	0	4,665
0100008. 1958 CSO 3 1/2 % ALB NL.....	30,833	0	0	0	30,833
0100009. Universal Life CRVM 80 CSO 4.0% 87 -	240,213,024	0	240,213,024	0	0
0100010. Universal Life CRVM 2001 CSO 2.0% 05 -	566,447,359	0	566,447,359	0	0
0100011. Universal Life CRVM 2001 CSO 4.0% 06 -	45,717,775	0	45,717,775	0	0
0100012. Universal Life CRVM 2001 CSO 3.0% 09 -	23,685,706	0	23,685,706	0	0
0100013. Universal Life CRVM 2001 CSO 2.5% 07 -	1,966,947,894	0	1,966,947,894	0	0
0100014. Universal Life CRVM 2001 CSO 3.5% 13 -	648,939,563	0	648,939,563	0	0
0100015. Universal Life CRVM 2017 CSO 3.5% 17 -	47,424,465	0	47,424,465	0	0
0100016. Universal Life California Method 97 -	7,587,813	0	7,587,813	0	0
0100017. Substandard Extra.....	544,802	0	544,802	0	0
0100018. CRVM 80 CSO 4.50% from 1/1/99.....	23,002	0	23,002	0	0
0100019. 1999 XXX 80 CSO 4.50% from 1/1/2000.....	4,579,004	0	4,579,004	0	0
0100020. 1999 XXX 80 CSO 4.00% from 1/1/2006.....	791,264	0	791,264	0	0
0100021. 1999 XXX 2001CSO 4.00% from 1/1/2006.....	25,138,063	0	25,138,063	0	0
0100022. NLP 2001 CSO 4.00% from 1/1/2012.....	52,413	0	52,413	0	0
0100023. CRVM 2001 CSO 4.00% from 1/1/2012.....	88,921	0	88,921	0	0
0100024. 1999 XXX 2001CSO 4.00% from 1/1/2012.....	364,463	0	364,463	0	0
0100025. Substandard.....	3,112,444	0	3,112,444	0	0
0100026. NLP 2001 CSO 3.50% from 1/1/2013.....	299,865	0	299,865	0	0
0100027. CRVM 2001 CSO 3.50% from 1/1/2013.....	7,413,577	0	7,413,577	0	0
0100028. 1999 XXX 2001CSO 3.50% from 1/1/2013.....	75,741,317	0	75,741,317	0	0
0100029. Revised XXX 2017CSO 3.5% from 1-1-2017.....	0	0	0	0	0
0100030. NLP 2001 CSO 3.5% from 1/1/13.....	582	0	582	0	0
0100031. Revised XXX 2017CSO S/N SEL 3.5% from 1-1-2017.....	20,316,751	0	20,316,751	0	0
0100032. NLP 2017 CSO COMP 3.5% from 1-1-2019.....	2,057,949	0	2,057,949	0	0
0100033. CRVM 2017 CSO COMP 3.5% from 1-1-2019.....	269,333	0	269,333	0	0
0199997. Totals (Gross).....	3,773,092,611	0	3,765,879,788	0	7,212,823
0199998. Reinsurance ceded.....	1,389,997,487	0	1,389,997,487	0	0
0199999. Totals (Net).....	2,383,095,124	0	2,375,882,301	0	7,212,823
<b>Annuities (excluding supplementary contracts with life contingencies):</b>					
0200001. 83 IAM, a-2000 7.00%.....	178,799	XXX	178,799	XXX	0
0200002. 83 IAM, a-2000 6.75%.....	660,896	XXX	660,896	XXX	0
0200003. 83 IAM, a-2000 6.50%.....	653,767	XXX	653,767	XXX	0
0200004. 83 IAM, a-2000 6.00%.....	2,727,466	XXX	2,727,466	XXX	0
0200005. 83 IAM, a-2000 5.50%.....	2,866,628	XXX	2,866,628	XXX	0
0200006. 83 IAM, a-2000 5.25%.....	3,364,770	XXX	3,364,770	XXX	0
0200007. 83 IAM, a-2000 5.00%.....	1,355,401	XXX	1,355,401	XXX	0
0200008. 83 IAM, a-2000 4.50%.....	1,277,575	XXX	1,277,575	XXX	0
0200009. 83 IAM, a-2000 4.25%.....	1,858,728	XXX	1,858,728	XXX	0
0200010. 83 IAM, a-2000 4.00%.....	1,396,017	XXX	1,396,017	XXX	0
0200011. 83 IAM 8.75%.....	109,572	XXX	109,572	XXX	0
0200012. 83 IAM 8.25%.....	52,174	XXX	52,174	XXX	0
0200013. 83 IAM 7.75%.....	57,067	XXX	57,067	XXX	0
0200014. 83 IAM 7.25%.....	312,635	XXX	312,635	XXX	0
0200015. 83 IAM 6.25%.....	138,224	XXX	138,224	XXX	0
0200016. 2012 IAR 4.25%.....	321,206	XXX	321,206	XXX	0
0200017. 2012 IAR 4.00%.....	6,638,396	XXX	6,638,396	XXX	0
0200018. 2012 IAR 3.75%.....	3,837,355	XXX	3,837,355	XXX	0
0200019. 2012 IAR 3.50%.....	818,327	XXX	818,327	XXX	0
0200020. 2012 IAR 3.25%.....	636,558	XXX	636,558	XXX	0
0200021. 2012 IAR 3.00%.....	317,416	XXX	317,416	XXX	0
0200022. 2012 IAR 2.75%.....	396,472	XXX	396,472	XXX	0
0200023. 2012 IAR 2.50%.....	96,608	XXX	96,608	XXX	0
0200024. BSPM 3.50%.....	1,493,024,547	XXX	1,493,024,547	XXX	0
0200025. BSPM 3.75%.....	4,394,896,428	XXX	4,394,896,428	XXX	0
0200026. BSPM 4.00%.....	1,049,112,240	XXX	1,049,112,240	XXX	0
0200027. BSPM 4.25%.....	1,053,689,493	XXX	1,053,587,021	XXX	102,472
0200028. BSPM 4.50%.....	2,165,045,116	XXX	2,060,809,503	XXX	104,235,613
0200029. BSPM 4.75%.....	950,487,384	XXX	888,163,218	XXX	62,324,166
0200030. BSPM 5.00%.....	1,188,338,879	XXX	1,115,692,029	XXX	72,646,850
0200031. BSPM 5.25%.....	209,884,543	XXX	159,997,364	XXX	49,887,179
0200032. BSPM 5.50%.....	68,737,364	XXX	40,107,906	XXX	28,629,458
0200033. BSPM 5.75%.....	268,622	XXX	268,622	XXX	0
0200034. CARVM 3.50%.....	168,176,608	XXX	3,737,422	XXX	164,439,186
0200035. CARVM 3.75%.....	120,992,106	XXX	26,568,833	XXX	94,423,273

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200036. CARVM 4.00%.....	152,742	XXX	152,742	XXX	0
0200037. CARVM 4.25%.....	71,444,877	XXX	56,269,097	XXX	15,175,780
0200038. CARVM 4.50%.....	196,443,034	XXX	140,819,024	XXX	55,624,010
0200039. CARVM 4.75%.....	209,809,008	XXX	61,502,512	XXX	148,306,496
0200040. CARVM 5.00%.....	148,634,763	XXX	118,024,266	XXX	30,610,497
0200041. CARVM 5.25%.....	294,754,453	XXX	35,627,542	XXX	259,126,911
0200042. CARVM 5.50%.....	149,975,410	XXX	82,881,417	XXX	67,093,993
0200043. CARVM 5.75%.....	59,372,076	XXX	20,696,519	XXX	38,675,557
0200044. CARVM 6.00%.....	59,700,331	XXX	13,035,881	XXX	46,664,450
0200045. CARVM 6.25%.....	139,076,477	XXX	27,992,726	XXX	111,083,751
0200046. CARVM 6.5%.....	72,416,644	XXX	48,069,869	XXX	24,346,775
0200047. CARVM 6.75%.....	50,627,950	XXX	50,627,950	XXX	0
0200048. CARVM 7.00%.....	30,492,730	XXX	29,073,289	XXX	1,419,441
0200049. CARVM 7.25%.....	6,240,606	XXX	1,613,494	XXX	4,627,112
0200050. CARVM 8.00%.....	353,346	XXX	353,346	XXX	0
0200051. CARVM 8.25%.....	415,410	XXX	415,410	XXX	0
0200052. CARVM 8.50%.....	8,035,355	XXX	1,108,178	XXX	6,927,177
0299997. Totals (Gross).....	14,390,670,599	XXX	13,004,300,452	XXX	1,386,370,147
0299999. Totals (Net).....	14,390,670,599	XXX	13,004,300,452	XXX	1,386,370,147
<b>Supplementary Contracts with Life Contingencies:</b>					
0300001. 83 IAM, a-2000 4.00%.....	111,284	0	111,284	0	0
0300002. 83 IAM, a-2000 4.25%.....	52,185	0	52,185	0	0
0300003. 83 IAM, a-2000 4.50%.....	867,716	0	867,716	0	0
0300004. 83 IAM, a-2000 5.25%.....	99,045	0	99,045	0	0
0300005. 83 IAM, a-2000 6.00%.....	9,262	0	9,262	0	0
0300006. 83 IAM, a-2000 6.50%.....	593,115	0	593,115	0	0
0300007. 2012 IAR 2.75%.....	39,229	0	39,229	0	0
0300008. 2012 IAR 3.50%.....	177,323	0	177,323	0	0
0300009. 2012 IAR 3.75%.....	104,359	0	104,359	0	0
0300010. 2012 IAR 4.00%.....	331,046	0	331,046	0	0
0300011. 2012 IAR 4.25%.....	57,049	0	57,049	0	0
0300012. 83 IAM 7.25%.....	16,387	0	16,387	0	0
0300013. 83 IAM 8.00%.....	2,364	0	2,364	0	0
0300014. 83 IAM 8.75%.....	3,737	0	3,737	0	0
0399997. Totals (Gross).....	2,464,101	0	2,464,101	0	0
0399999. Totals (Net).....	2,464,101	0	2,464,101	0	0
<b>Accidental Death Benefits:</b>					
0400001. 59 ADB 3.00%.....	5,309	0	5,309	0	0
0400002. 1926-1933 Inter-Company Double Indemnity 1941 CSO 3%.....	23,394	0	23,394	0	0
0400003. 1959 Accidental Death Benefit 1980 CSO 4.5%.....	999	0	999	0	0
0400004. 1959 Accidental Death Benefit 2001 CSO 4%.....	4,633	0	4,633	0	0
0400005. 1959 Accidental Death Benefit 2001 CSO 3.50%.....	30,855	0	30,855	0	0
0499997. Totals (Gross).....	65,190	0	65,190	0	0
0499998. Reinsurance ceded.....	2,594	0	2,594	0	0
0499999. Totals (Net).....	62,596	0	62,596	0	0
<b>Disability - Active Lives:</b>					
0500001. 52 DIS. TABLE 3.00%.....	6,753	0	6,753	0	0
0500002. 52 DIS. TABLE 4.50%.....	397	0	397	0	0
0500003. Issues 1964 and after, 58 CSO 2.5%: Modified WP Ben 5 w/ Per 2.....	1,869,821	0	1,869,821	0	0
0500004. 1 year FPT 1985 NNHS 83 GAM 4.5%.....	13,428,369	0	13,428,369	0	0
0500005. NLP 58 CSO 2.25% from 1/1/64.....	12,890	0	12,890	0	0
0500006. 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%.....	2,528,405	0	2,528,405	0	0
0500007. 2 yr prelim term 52 DIS P2 B5 MOD 2001CSO 4%.....	3,746	0	3,746	0	0
0500008. DIS: NLP 52 DIS P2 B5 MOD 58CSO 2.5%.....	166,961	0	166,961	0	0
0599997. Totals (Gross).....	18,017,342	0	18,017,342	0	0
0599998. Reinsurance ceded.....	4,178,512	0	4,178,512	0	0
0599999. Totals (Net).....	13,838,830	0	13,838,830	0	0
<b>Disability - Disabled Lives:</b>					
0600001. 52 DIS TABLE 3.00%.....	94,747	0	94,747	0	0
0600002. 68 GROUP DIS 3.50%.....	279,871	0	279,871	0	279,871
0600003. 70 GROUP DIS 3.50%.....	49,117	0	49,117	0	49,117
0600004. Ben 2 Per 2 Modified 2.5%.....	1,406,056	0	1,406,056	0	0
0600005. 1 year FPT 1985 NNHS 83 GAM 4.5%.....	0	0	0	0	0
0600006. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.00%.....	0	0	0	0	0
0600007. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%.....	599,875	0	599,875	0	0
0699997. Totals (Gross).....	2,429,666	0	2,100,678	0	328,988
0699998. Reinsurance ceded.....	56,475	0	56,475	0	0
0699999. Totals (Net).....	2,373,191	0	2,044,203	0	328,988
<b>Miscellaneous Reserves:</b>					
0700001. DEF. RESERVES.....	8,106	0	8,106	0	0
0700002. NONDEDUCTION OF D.F.P.....	43,087	0	41,112	0	1,975
0700003. PAYOR DTH/GIR/EXTRA.....	22,939	0	22,939	0	0
0700004. EXCESS UL/EIUL NET PREMIUMS.....	1,100,452	0	1,100,452	0	0

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0700005. EXCESS TERM NET PREMIUMS.....	31,596,762	0	31,596,762	0	0
For surrender values in excess of reserves otherwise required and carried in this 0700006. schedule.....	19,530	0	19,530	0	0
0799997. Totals (Gross).....	32,790,876	0	32,788,901	0	1,975
0799998. Reinsurance ceded.....	860,899	0	860,899	0	0
0799999. Totals (Net).....	31,929,977	0	31,928,002	0	1,975
9999999. Totals (Net) - Page 3 Line 1.....	16,824,434,418	0	15,430,520,485	0	1,393,913,933

## EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes  No   
 1.2 If not, state which kind is issued
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes  No   
 2.2 If not, state which kind is issued
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes  No   
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes  No   
 4.1 Amount of insurance: \$.....0  
 4.2 Amount of reserve: \$.....0  
 4.3 Basis of reserve:
- 4.4 Basis of regular assessments:
- 4.5 Basis of special assessments:
- 4.6 Assessments collected during year: \$.....0
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes  No   
 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....0
- 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$.....0  
 Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes  No   
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....0  
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
- 7.3 State the amount of reserves established for this business: \$.....0  
 7.4 Identify where the reserves are reported in the blank.
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes  No   
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....0  
 8.2 State the amount of reserves established for this business: \$.....0  
 8.3 Identify where the reserves are reported in the blank:
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes  No   
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....6,204,342,681  
 9.2 State the amount of reserves established for this business: \$.....545,197,654  
 9.3 Identify where the reserves are reported in the blank:

### EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE



**EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS - ACCIDENT AND HEALTH (a)**

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
<b>ACTIVE LIFE RESERVE</b>													
1. Unearned premium reserves.....	6,093	6,081	0	0	0	0	0	0	0	0	0	0	12
2. Additional contract reserves (b).....	414,165	414,165	0	0	0	0	0	0	0	0	0	0	0
3. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	420,258	420,246	0	0	0	0	0	0	0	0	0	0	12
8. Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Net).....	420,258	420,246	0	0	0	0	0	0	0	0	0	0	12
<b>CLAIM RESERVE</b>													
10. Present value of amounts not yet due on claims.....	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Totals (Net).....	0	0	0	0	0	0	0	0	0	0	0	0	0
17. TOTALS (Net).....	420,258	420,246	0	0	0	0	0	0	0	0	0	0	12
18. TABULAR FUND INTEREST.....	19,211	19,211	0	0	0	0	0	0	0	0	0	0	0

**DETAILS OF WRITE-INS**

0601.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0602.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0603.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1302.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1303.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

**EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS**

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	1,793,682,700	0	43,599,687	14,323,174	0	1,735,759,839
2. Deposits received during the year.....	329,575,908	0	1,531,585	5,713,872	0	322,330,451
3. Investment earnings credited to the account.....	18,011,384	0	2,023,743	309,267	0	15,678,374
4. Other net change in reserves.....	10,241,613	0	10,241,613	0	0	0
5. Fees and other charges assessed.....	0	0	0	0	0	0
6. Surrender charges.....	0	0	0	0	0	0
7. Net surrender or withdrawal payments.....	31,085,910	0	13,676,001	4,738,445	0	12,671,464
8. Other net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	2,120,425,695	0	43,720,627	15,607,868	0	2,061,097,200
10. Reinsurance balance at the beginning of the year.....	0	0	0	0	0	0
11. Net change in reinsurance assumed.....	0	0	0	0	0	0
12. Net change in reinsurance ceded.....	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	0	0	0	0	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	2,120,425,695	0	43,720,627	15,607,868	0	2,061,097,200

## EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

### PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		9 Group	Accident and Health	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities		10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	2,560,746	0	2,560,746	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	80,000	0	80,000	0	0	0	0	0	0	0	0
2.14 Net.....	2,480,746	0	(b) 2,480,746	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	26,112,729	0	26,424,046	(363,095)	0	0	51,840	(62)	0	0	0
2.22 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded.....	9,937,503	0	9,937,503	0	0	0	0	0	0	0	0
2.24 Net.....	16,175,226	0	(b) 16,486,543	(b) (363,095)	0	(b) 0	(b) 51,840	(b) (62)	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct.....	2,744,757	0	2,725,085	0	0	0	9,672	0	0	0	10,000
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	729,388	0	729,388	0	0	0	0	0	0	0	0
3.4 Net.....	2,015,369	0	(b) 1,995,697	(b) 0	0	(b) 0	(b) 9,672	0	(b) 0	(b) 0	(b) 10,000
4. Totals:											
4.1 Direct.....	31,418,232	0	31,709,876	(363,095)	0	0	61,512	(62)	0	0	10,000
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	10,746,891	0	10,746,891	0	0	0	0	0	0	0	0
4.4 Net.....	20,671,341	(a) 0	(a) 20,962,986	(363,095)	0	0	(a) 61,512	(62)	0	0	10,000

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(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....0, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	228,220,010	0	132,270,734	89,158,702	240,658	0	109,690	6,417,967	0	0	22,258
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	56,075,623	0	55,859,960	215,663	0	0	0	0	0	0	0
1.4 Net..... (d)	172,144,386	0	76,410,774	88,943,039	240,658	0	109,690	6,417,967	0	0	22,258
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	31,418,232	0	31,709,876	(363,095)	0	0	61,512	(62)	0	0	10,000
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	10,746,891	0	10,746,891	0	0	0	0	0	0	0	0
2.4 Net.....	20,671,341	0	20,962,986	(363,095)	0	0	61,512	(62)	0	0	10,000
3. Amounts recoverable from reinsurers Dec. 31, current year.....	627,323	0	627,323	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct.....	32,733,455	0	32,729,676	(60,358)	0	0	55,062	(925)	0	0	10,000
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	16,810,227	0	16,810,227	0	0	0	0	0	0	0	0
4.4 Net.....	15,923,228	0	15,919,449	(60,358)	0	0	55,062	(925)	0	0	10,000
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	2,991,426	0	2,991,426	0	0	0	0	0	0	0	0
6. Incurred benefits:											
6.1 Direct.....	226,904,787	0	131,250,934	88,855,965	240,658	0	116,140	6,418,830	0	0	22,258
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	47,648,184	0	47,432,521	215,663	0	0	0	0	0	0	0
6.4 Net.....	179,256,603	0	83,818,414	88,640,302	240,658	0	116,140	6,418,830	0	0	22,258

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....1,204,637 in Line 1.1, \$.....1,204,637 in Line 1.4, \$.....1,204,637 in Line 6.1 and \$.....1,204,637 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(d) Includes \$.....0 premiums waived under total and permanent disability benefits.

**EXHIBIT OF NONADMITTED ASSETS**

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued.....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	46,231,483	11,004,384	(35,227,099)
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	0	1,595	1,595
21. Furniture and equipment, including health care delivery assets.....	122,284	205,920	83,636
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	62,557,290	63,320,324	763,034
25. Aggregate write-ins for other-than-invested assets.....	767,501	831,117	63,616
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	109,678,558	75,363,340	(34,315,218)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. TOTALS (Lines 26 and 27).....	109,678,558	75,363,340	(34,315,218)

**DETAILS OF WRITE-INS**

1101.....	0	0	0
1102.....	0	0	0
1103.....	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Leasehold Improvements.....	149,907	237,985	88,078
2502. Miscellaneous Receivables.....	5,213	0	(5,213)
2503. Items not allocated.....	74,980	60,409	(14,571)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	537,402	532,723	(4,679)
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	767,501	831,117	63,616

**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 #	2019	2018
<b>NET INCOME</b>					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 289,239,903	\$ (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	\$ 289,239,903	\$ (193,784,786)
<b>SURPLUS</b>					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,515,606,080	\$ 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	\$ 1,515,606,080	\$ 1,241,105,142

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and the disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

**C. Accounting Policy**

Life premiums are recognized at each policy anniversary when due. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) **Basis for Short-Term Investments**  
Short-term investments are stated at amortized cost.
- (2) **Basis for Bonds and Amortization Schedule**  
Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other-than-temporarily impaired are written down to their fair value.
- (3) **Basis for Common Stocks**  
Common stocks are stated at fair market value.
- (4) **Basis for Preferred Stocks**  
Preferred stocks are stated in accordance with the guidance provided in Statements of Statutory Accounting Principles (“SSAP”) No. 32 - Investments in Preferred Stock (including investments in preferred stock of subsidiary, controlled or affiliated entities).
- (5) **Basis for Mortgage Loans**  
Mortgage loans on real estate are stated at the aggregate carrying value less accrued interest.
- (6) **Basis for Loan-Backed Securities and Adjustment Methodology**  
Loan-backed securities and structured securities are stated at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, which are valued using the prospective method.
- (7) **Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities**  
The Company carries National Life Distribution, LLC, a noninsurance subsidiary, at U.S. GAAP equity adjusted to a statutory basis in accordance with SSAP No. 97 - Investments in Subsidiary, Controlled and Affiliated Entities.
- (8) **Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities**  
The Company has minor ownership interests in limited partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.
- (9) **Accounting Policies for Derivatives**  
All derivatives are stated at fair value.
- (10) **Anticipated Investment Income Used in Premium Deficiency Calculation**

**NOTES TO FINANCIAL STATEMENTS**

The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.

- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses  
Liabilities for losses and loss/claim adjustment expenses for accident and health contracts are estimated by the Company's valuation actuary using statistical claim development models to develop best estimates of liabilities for medical expense business and using tabular reserves employing mortality/morbidity tables and discount rates specified by regulatory authorities for disability income business.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period  
The Company has not modified its capitalization policy from the prior year.
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables  
The Company has no pharmaceutical rebate receivables.

D. Going Concern

N/A

**Note 2 – Accounting Changes and Correction of Errors**

No corrections of errors that were material to the Company's financial position or results of operations.

**Note 3 – Business Combinations and Goodwill**

- A. Statutory Purchase Method  
NONE
- B. Statutory Merger  
NONE
- C. Assumption Reinsurance  
NONE
- D. Impairment Loss  
NONE

**Note 4 – Discontinued Operations**

- A. Discontinued Operation Disposed of or Classified as Held for Sale  
NONE

**Note 5 – Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) Maximum and Minimum Lending Rates  
The maximum and minimum lending rates for mortgage loans during 2019 were: 7.17% and 3.15%.
- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was: 70%<sup>1</sup>

- (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total
- |  |                         |                       |
|--|-------------------------|-----------------------|
|  | Current Year<br>\$2,325 | Prior Year<br>\$7,955 |
|--|-------------------------|-----------------------|

- (4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
<b>a. Current Year</b>							
<b>1. Recorded Investment (All)</b>							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 3,224,899,272	\$ 0	\$ 3,224,899,272
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>2. Accruing Interest 90-179 Days Past Due</b>							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>3. Accruing Interest 180+ Days Past Due</b>							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>4. Interest Reduced</b>							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Number of Loans	0	0	0	0	0	0	0

**NOTES TO FINANCIAL STATEMENTS**

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 3,185,648,075	\$ 0	\$ 3,185,648,075
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
4. Interest Reduced							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

- (5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:  
NONE
- (6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:  
NONE
- (7) Allowances for Credit Losses:  
N/A
- (8) Mortgage Loans Derecognized as a Result of Foreclosure:  
NONE
- (9) Policy for Recognizing Interest Income on Impaired Loans  
The company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized upon receipt.

B. Debt Restructuring  
NONE

C. Reverse Mortgages  
NONE

D. Loan-Backed Securities

- (1) Description of Sources Used to Determine Prepayment Assumptions  
Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.
- (2) Securities with Recognized Other-Than-Temporary Impairment  
NONE
- (3) Recognized OTTI Securities  
N/A
- (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	\$ (265,382)
---	------------------------	--------------



**NOTES TO FINANCIAL STATEMENTS**

	2.	12 Months or Longer	\$	(16,403)
b. The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	\$	42,588,018
	2.	12 Months or Longer	\$	1,362,956

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions  
NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
NONE

H. Repurchase Agreements Transactions Accounted for as a Sale  
NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
NONE

J. Real Estate

(1) Recognized Impairment Loss  
NONE

(2) Sold or Classified Real Estate Investments as Held for Sale

A) The Company sold one property in 2019: Waterford One, an office building in Midlothian, VA; the sale took place on May 29, 2019.

B) A loss of \$30,613 was recognized on the sale of Waterford One and was recorded in line 34 of the Summary of Operations - Net realized capital gains and losses.

(3) Changes to a Plan of Sale for an Investment in Real Estate  
N/A

(4) Retail Land Sales Operations  
N/A

(5) Real Estate Investments with Participating Mortgage Loan Features  
NONE

K. Low-Income Housing Tax Credits (LIHTC)

(1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments

The remaining holding periods vary for these investments with the longest being 13 years and the Company anticipates full absorption of all LIHTC credits. The required holding period is 15 years.

(2) Amount of LIHTC and Other Tax Benefits Recognized

The Company Recognized \$24,718,501 in tax credits and \$2,552,952 in other tax benefits in 2019. The Company recognized \$25,044,717 in tax credits and \$2,918,791 of other tax benefits in 2018.

(3) Balance of Investment Recognized

In 2019, a balance of \$115.2 million is recognized in the statement of financial position. The prior year amount reflected in the statement of financial position is \$140.5 million.

(4) Regulatory Reviews

The LIHTC properties are not subject to any regulatory reviews.

(5) LIHTC investments which Exceed 10% of Total Admitted Assets

The Company investments in LIHTC do not exceed 10% of the total admitted assets.

(6) Recognized Impairment

The Company did not recognize any impairments or write-downs during 2019 on LIHTC investments.

(7) Amount and Nature of Write-Downs or Reclassifications

There were no write-downs or reclassifications made during the year due to the forfeiture or ineligibility of tax credits.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross		(Admitted & Nonadmitted)		Restricted	
	Current Year				6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)		
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Collateral held under security lending arrangements	0	0	0	0	0	0
c. Subject to repurchase agreements	0	0	0	0	0	0
d. Subject to reverse repurchase agreements	0	0	0	0	0	0

**NOTES TO FINANCIAL STATEMENTS**

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	Current Year						
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0
g. Placed under option contracts	0	0	0	0	0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0	0	0	0	0
i. FHLB capital stock	86,542,100	0	0	0	86,542,100	70,703,900	15,838,200
j. On deposit with states	3,206,199	0	0	0	3,206,199	3,497,669	(291,470)
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,654,947,128	0	0	0	2,654,947,128	2,299,595,082	355,352,046
m. Pledged as collateral not captured in other categories	147,283,035	0	0	0	147,283,035	139,567,661	7,715,374
n. Other restricted assets	440,594,337	0	0	0	440,594,337	81,174,209	359,420,128
<b>o. Total Restricted Assets</b>	<b>\$ 3,332,572,799</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 3,332,572,799</b>	<b>\$ 2,594,538,521</b>	<b>\$ 738,034,278</b>

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	0.0%	0.0%
b. Collateral held under security lending arrangements	0	0	0.0%	0.0%
c. Subject to repurchase agreements	0	0	0.0%	0.0%
d. Subject to reverse repurchase agreements	0	0	0.0%	0.0%
e. Subject to dollar repurchase agreements	0	0	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	0	0	0.0%	0.0%
g. Placed under option contracts	0	0	0.0%	0.0%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0.0%	0.0%
i. FHLB capital stock	0	86,542,100	0.4%	0.4%
j. On deposit with states	0	3,206,199	0.0%	0.0%
k. On deposit with other regulatory bodies	0	0	0.0%	0.0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	0	2,654,947,128	11.5%	11.6%
m. Pledged as collateral not captured in other categories	0	147,283,035	0.6%	0.6%
n. Other restricted assets	0	440,594,337	1.9%	1.9%
<b>o. Total Restricted Assets</b>	<b>\$ 0</b>	<b>\$ 3,332,572,799</b>	<b>14.5%</b>	<b>14.6%</b>

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

- (2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage	
	Current Year								9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Pledged assets for coverage of a group annuity	\$ 125,115,360	\$ 0	\$ 0	\$ 0	\$ 125,115,360	\$ 139,567,661	\$ (14,452,301)	\$ 125,115,360	0.5%	0.5%
Pledged assets for swaps	\$ 10,028,496	\$ 0	\$ 0	\$ 0	\$ 10,028,496	\$ 0	\$ 10,028,496	\$ 10,028,496	0.0%	0.0%
Pledged assets for futures	\$ 12,139,179	\$ 0	\$ 0	\$ 0	\$ 12,139,179	\$ 0	\$ 12,139,179	\$ 12,139,179	0.1%	0.1%
<b>Total (c)</b>	<b>\$ 147,283,035</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 147,283,035</b>	<b>\$ 139,567,661</b>	<b>\$ 7,715,374</b>	<b>\$ 147,283,035</b>	<b>0.6%</b>	<b>0.6%</b>

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

- (3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage	
	Current Year								9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Collateral pledged for counterparties with derivative exposure	\$ 440,594,337	\$ 0	\$ 0	\$ 0	\$ 440,594,337	\$ 81,174,209	\$ 359,420,128	\$ 440,594,337	1.9%	1.9%
<b>Total (c)</b>	<b>\$ 440,594,337</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 440,594,337</b>	<b>\$ 81,174,209</b>	<b>\$ 359,420,128</b>	<b>\$ 440,594,337</b>	<b>1.9%</b>	<b>1.9%</b>

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

- (4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements  
N/A

M. Working Capital Finance Investments  
NONE

N. Offsetting and Netting of Assets and Liabilities  
NONE

**NOTES TO FINANCIAL STATEMENTS**

O. 5GI Securities  
NONE

P. Short Sales  
N/A

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Accounts
(1) Number of CUSIPs	60	0
(2) Aggregate Amount of Investment Income	\$ 16,379,339	\$ 0

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies

No impairment was recognized in 2019 for the Company's investments in Joint Ventures, Partnerships and Limited Liability Companies. The Company recognized an impairment write down of \$1.7 million in 2018.

**Note 7 – Investment Income**

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:  
Due and accrued income is excluded from investment income when collection of interest is uncertain. Rental income is excluded from investment income when more than three months in arrears.

B. The total amount excluded:  
0

**Note 8 – Derivative Instruments**

A. Derivatives Under SSAP No. 86 – Derivatives

(1) Market Risk, Credit Risk and Cash Requirements

The Company may purchase or sell various derivative instruments, including equity options, total return swaps, forwards and futures based on the S&P 500, MSCI Emerging Markets, Russell 2000 and other indices in order to hedge its obligation with respect to indexed products. These derivative instruments generally cost 5% or less of the indexed liabilities at the time they are purchased, are authorized under state law, and are purchased from counterparties that conform to the Company's policies and guidelines regarding derivative instruments. The standard option position involves contracts of duration one year or less and, except for dynamic portfolio balancing (which is limited), are held to maturity. If the related index decreases, options purchased expire worthless, and any future contracts will be settled at a loss.

These instruments are marked to market daily and may produce exposure in excess of internal counterparty limits established by the Insurance Companies' investment policy. The Company requires the counterparties to post collateral on its behalf to correct any overage stemming from either trading activity or market movements. The Company receives cash, cash equivalents and securities as collateral for any excess exposure and records the collateral received as a liability. The Company is required, in certain instances, to post collateral in order to purchase option, futures, or swap contracts. The amount of collateral that may be required for future or swap trading is determined by the exchange on which it is traded. The amount of collateral that is required for option trading is dependent on the counterparty.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") derivatives, which are bilateral contracts between two counterparties. The Company manages credit risk by dealing with creditworthy counterparties, establishing risk control limits, obtaining collateral from all counterparties and evaluating the financial stability of each counterparty before entering into each agreement and throughout the period that the financial instrument is owned. The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company enters into interest rate swaps to reduce market risks from changes in interest rates. The Company designates interest rate swaps as fair value hedges when they have met the requirements to be deemed fair value hedges. These swaps are primarily pay-fixed for receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

**Note 9 – Income Taxes**

A. Deferred Tax Assets/(Liabilities)

1. Components of Net Deferred Tax Asset/(Liability)

	2019			2018			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	\$204,672,308	\$ 12,873,807	\$217,546,115	\$185,138,060	\$ 7,005,075	\$192,143,135	\$ 19,534,248	\$ 5,868,732	\$ 25,402,980
b. Statutory valuation allowance adjustment	0	0	0	0	0	0	0	0	0
c. Adjusted gross	\$204,672,308	\$ 12,873,807	\$217,546,115	\$185,138,060	\$ 7,005,075	\$192,143,135	\$ 19,534,248	\$ 5,868,732	\$ 25,402,980

**NOTES TO FINANCIAL STATEMENTS**

	2019			2018			Change		
	1	2	3	4	5	6	7	8	9
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
deferred tax assets (1a-1b)									
d. Deferred tax assets nonadmitted	46,231,483	0	46,231,483	11,004,384	0	11,004,384	35,227,099	0	35,227,099
e. Subtotal net admitted deferred tax asset (1c-1d)	\$158,440,825	\$ 12,873,807	\$171,314,632	\$174,133,676	\$ 7,005,075	\$181,138,751	\$(15,692,851)	\$ 5,868,732	\$ (9,824,119)
f. Deferred tax liabilities	69,055,828	32,094,346	101,150,174	78,740,741	20,257,876	98,998,617	(9,684,913)	11,836,470	2,151,557
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 89,384,997	\$(19,220,539)	\$ 70,164,458	\$ 95,392,935	\$(13,252,801)	\$ 82,140,134	\$ (6,007,938)	\$ (5,967,738)	\$(11,975,676)

## 2. Admission Calculation Components SSAP No. 101

	2019			2018			Change		
	1	2	3	4	5	6	7	8	9
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below:	63,536,494	6,627,963	70,164,457	78,585,366	3,554,767	82,140,133	(15,048,872)	3,073,196	(11,975,676)
Adjusted gross deferred tax assets expected to be realized following the balance sheet date	63,536,494	6,627,963	70,164,457	78,585,366	3,554,767	82,140,133	(15,048,872)	3,073,196	(11,975,676)
Adjusted gross deferred tax assets allowed per limitation threshold			0			0			0
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	94,904,331	6,245,844	101,150,175	95,548,310	3,450,308	98,998,618	(643,979)	2,795,536	2,151,557
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c)	\$158,440,825	\$ 12,873,807	\$171,314,632	\$174,133,676	\$ 7,005,075	\$181,138,751	\$(15,692,851)	\$ 5,868,732	\$ (9,824,119)

## 3. Other Admissibility Criteria

	2019	2018
a. Ratio percentage used to determine recovery period and threshold limitation amount	15.0%	15.0%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,630,644,840	\$ 1,303,484,006

## 4. Impact of Tax Planning Strategies

## (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	2019		2018		Change	
	1	2	3	4	5	6
	Ordinary	Capital	Ordinary	Capital	(Col. 1-3) Ordinary	(Col. 2-4) Capital
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 204,672,308	\$ 12,873,807	\$ 185,138,060	\$ 7,005,075	\$ 19,534,248	\$ 5,868,732
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	100.0%	0.0%	100.0%	0.0%	0.0%
3. Net Admitted Adjusted Gross DTAs amount	\$ 158,440,825	\$ 12,873,807	\$ 174,133,676	\$ 7,005,075	\$ (15,692,851)	\$ 5,868,732

**NOTES TO FINANCIAL STATEMENTS**

	2019		2018		Change	
	1 Ordinary	2 Capital	3 Ordinary	4 Capital	5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
from Note 9A1(e)						
4 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	100.0%	0.0%	100.0%	0.0%	0.0%

(b) Does the company's tax planning strategies include the use of reinsurance? NOB. Deferred Tax Liabilities Not Recognized  
NONE

C. Current and Deferred Income Taxes

## 1. Current Income Tax

	1 2019	2 2018	3 (Col 1-2) Change
a. Federal	\$ 83,888,664	\$ (15,264,877)	\$ 99,153,541
b. Foreign	0	0	0
c. Subtotal	83,888,664	(15,264,877)	99,153,541
d. Federal income tax on net capital gains	9,817,214	(428,597)	10,245,811
e. Utilization of capital loss carry-forwards	0	0	0
f. Other	(32,878,931)	(16,952,822)	(15,926,109)
g. Federal and Foreign income taxes incurred	\$ 60,826,947	\$ (32,646,296)	\$ 93,473,243

## 2. Deferred Tax Assets

	1 2019	2 2018	3 (Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	\$ 0	\$ 0	\$ 0
2. Unearned premium reserve	0	0	0
3. Policyholder reserves	112,116,789	79,258,774	32,858,015
4. Investments	0	0	0
5. Deferred acquisition costs	75,478,889	58,227,246	17,251,643
6. Policyholder dividends accrual	0	0	0
7. Fixed assets	0	0	0
8. Compensation and benefits accrual	0	0	0
9. Pension accrual	0	0	0
10. Receivables - nonadmitted	13,138,126	13,297,268	(159,142)
11. Net operating loss carry-forward	0	21,720,067	(21,720,067)
12. Tax credit carry-forward	0	8,124,513	(8,124,513)
13. Other (items <=5% and >5% of total ordinary tax assets)	3,938,504	4,510,192	(571,688)
Other (items listed individually >5% of total ordinary tax assets)			0
99. Subtotal	\$ 204,672,308	\$ 185,138,060	\$ 19,534,248
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	46,231,483	11,004,384	35,227,099
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	\$ 158,440,825	\$ 174,133,676	\$ (15,692,851)
e. Capital:			
1. Investments	12,873,807	7,005,075	5,868,732
2. Net capital loss carry-forward	0	0	0
3. Real estate	0	0	0
4. Other (items <=5% and >5% of total capital tax assets)	0	0	0
Other (items listed individually >5% of total capital tax assets)			0
99. Subtotal	\$ 12,873,807	\$ 7,005,075	\$ 5,868,732
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	12,873,807	7,005,075	5,868,732
i. Admitted deferred tax assets (2d+2h)	\$ 171,314,632	\$ 181,138,751	\$ (9,824,119)

## 3. Deferred Tax Liabilities

	1 2019	2 2018	3 (Col 1-2) Change
a. Ordinary:			
1. Investments	\$ 9,146,349	\$ 7,447,576	\$ 1,698,773
2. Fixed assets	0	0	0
3. Deferred and uncollected premium	2,941,193	1,713,542	1,227,651
4. Policyholder reserves	56,841,919	66,536,231	(9,694,312)
5. Other (items <=5% and >5% of total ordinary tax liabilities)	126,367	3,043,392	(2,917,025)
Other (items listed individually >5% of total ordinary tax liabilities)			

**NOTES TO FINANCIAL STATEMENTS**

				0		
99. Subtotal	\$	69,055,828	\$	78,740,741	\$	(9,684,913)
<b>b. Capital:</b>						
1. Investments	\$	32,094,346	\$	20,257,876	\$	11,836,470
2. Real estate		0		0		0
3. Other (Items <=5% and >5% of total capital tax liabilities)		0		0		0
Other (items listed individually >5% of total capital tax liabilities)						
						0
99. Subtotal	\$	32,094,346	\$	20,257,876	\$	11,836,470
c. Deferred tax liabilities (3a99+3b99)	\$	101,150,174	\$	98,998,617	\$	2,151,557
4. Net Deferred Tax Assets (2i – 3c)	\$	70,164,458	\$	82,140,134	\$	(11,975,676)

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
<b>Permanent Differences:</b>		
Provision computed at statutory rate	\$ 74,932,368	21.0%
Proration of tax exempt investment income		%
Amortization of interest maintenance reserve		%
Small company deduction		%
Tax exempt income deduction		%
Dividends received deduction	(319,927)	0%
Corporate owned life insurance		%
Disallowed travel and entertainment	110,595	0%
Lobbying expenses disallowed		%
Other permanent differences	(5,490,080)	(1.0)%
<b>Temporary Differences:</b>		
Total ordinary DTAs	19,534,248	6.0%
Total ordinary DTLs	9,684,913	3.0%
Total capital DTAs	5,868,732	2.0%
Total capital DTLs	(11,836,470)	(3.0)%
<b>Other:</b>		
Statutory valuation allowance adjustment		%
AMT credit		%
Accrual adjustment – prior year	(913,159)	0%
Other	(30,744,272)	(9.0)%
Totals	\$ 60,826,948	17.0%
Federal and foreign income taxes incurred	51,009,733	14.0%
Realized capital gains (losses) tax	9,817,214	3.0%
Change in net deferred income taxes		%
Total statutory income taxes	\$ 60,826,947	17.0%

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:

Description (Operating Loss or Tax Credit Carry Forward)	Amounts	Origination Dates	Expiration Dates
At December 31, 2019, the Company had no operating loss carryforwards available.	\$		

2. The following is income tax expense for current year and preceding years that is available for recoupment in the event of future net losses:  
NONE

3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code  
The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

- The Company's federal income tax return is consolidated with the following entities:  
National Life Insurance Company, Catamount Reinsurance Company, Longhorn Reinsurance Company, National Life Holding Company, NLV Financial Corp., Sentinel Asset Management, Inc., Sentinel Administrative Services, Inc., and Equity Services, Inc.
- The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:  
The method of allocation for federal income tax expense between the companies is pursuant to a written agreement. Allocation is based upon separate return calculations with current credit for net losses. Intercompany tax balances are settled quarterly.

G. Federal or Foreign Federal Income Tax Loss Contingencies:

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA  
N/A

I. Alternative Minimum Tax Credit  
N/A

**NOTES TO FINANCIAL STATEMENTS****Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties****A, B. Nature of the Relationship Involved**

The Company is a wholly-owned subsidiary of National Life Insurance Company ("NLIC"), a Vermont domiciled life insurance company.

Longhorn Reinsurance Company ("Longhorn") commenced business on August 17, 2016 as a special purpose financial insurance company domiciled and licensed in the state of Vermont. Effective October 1, 2016 the Company entered into a coinsurance with funds withheld agreement with Longhorn to reinsure certain in-force indexed universal life insurance policies issued by the Company. As a result of this transaction, the Company recognized a ceding commission, a portion of which was recorded in net income and the other portion as an increase to surplus, which will be recognized as income on a net of tax basis as earnings emerge from the reinsured business, in accordance with Appendix-791. All outstanding stock issued by Longhorn is owned by NLV Financial Corporation ("NLVF"). At formation, Longhorn issued 5,000,000 shares of common stock at \$1 par value per share to NLIC in exchange for cash. NLIC paid an additional \$17 million in cash to Longhorn, which was recorded as gross paid in and contributed surplus. During 2019 ownership of Longhorn was transferred as a dividend from NLIC to NLVF.

On March 6, 2015, National Life Distribution, LLC ("NLD") was organized as a Vermont domestic limited liability company. The Company is the sole member of the LLC and paid cash of \$100,000 on June 5, 2015 as a capital contribution. NLD serves as a master agency for National Life Group's field force operations. The Company incurs commission expenses based on applicable product commission schedules agreed to with NLD. In 2019 and 2018, the Company received a dividend from NLD for \$59.5 million and \$17.0 million, respectively.

Catamount Reinsurance Company ("Catamount") was incorporated on August 5, 2015 as a subsidiary of NLIC. Catamount is an insurance affiliate of the Company; all outstanding shares of Catamount's common stock are directly owned by NLV Financial Corp ("NLVF"). During 2016, ownership of Catamount was transferred as a dividend from NLIC to NLVF.

**C. Dollar Amounts of Transactions**

In 2018, the Company received a \$180 million capital contribution from NLIC.

In 2019, the Company received a \$75 million capital contribution from NLIC.

**D. Amounts Due From or To Related Parties**

All intercompany transactions are settled on a current basis. Amounts payable or receivable at December 31 generally represent year end cost allocations, reinsurance transactions, and income taxes and are included in the Company's statement of assets, liabilities and capital and surplus. Net amounts receivable from parent and affiliates at December 31, 2019 and 2018 totaled \$49.1 million and \$7.8 million, respectively. See Note 10F for more information.

**E. Guarantees or Undertakings**

No guarantees or undertakings for the benefit of a subsidiary, parent or affiliate resulting in a material contingent exposure of the Company or any related party's assets or liabilities existed at December 31, 2019. See Note 14 for information regarding other contingencies.

**F. Material Management or Service Contracts and Cost-Sharing Arrangements**

The Company and its parent share common facilities and employees. Expenses are periodically allocated according to specified expense sharing agreements. Significant transactions are disclosed, as appropriate, on Schedule Y – Part 2.

**G. Nature of the Control Relationship**

All outstanding shares of the Company are owned by its parent NLIC, an insurance company domiciled in the State of Vermont.

**H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned**

The Company does not own any shares of an upstream parent or affiliate.

**I. Investments in SCA that Exceed 10% of Admitted Assets**

The Company does not have any investments in a subsidiary or affiliated entity that exceeds 10% of the admitted assets of the insurer.

**J. Investments in Impaired SCAs**

The Company does not have any investments in an impaired subsidiary or affiliated entity.

**K. Investment in Foreign Insurance Subsidiary**

NONE

**L. Investment in Downstream Noninsurance Holding Company**

The Company does not have any investments in a downstream noninsurance holding company.

**M. All SCA Investments**

The Company's investment in NLD is reflected in Other Invested Assets.

**N. Investment in Insurance SCAs**

The Company does not have any investments in an insurance SCA.

**O. SCA or SSAP 48 Entity Loss Tracking**

The following SSAP No. 48 entity is a limited partnership in a net loss position as of December, 31, 2019:

Entity	Reporting Entity's	Accumulated	Reporting Entity's	Guaranteed	Reported Value
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**NOTES TO FINANCIAL STATEMENTS**

	Share of Net Income (Loss)	Share of Net Income (Losses)	Share of Equity, Including Negative Equity	Obligation / Commitment for Financial Support (Yes/No)	
Lovell Minneck Equity Partners V, LP	\$ (27,347)	\$ (27,347)	\$ (199,465)	Yes	\$ 0

**Note 11 – Debt****A. Debt Including Capital Notes**

The Company did not have any debt covered by SSAP No. 15, Debt and Holding Company Obligations.

**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**

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

**2. Prior Year-End**

	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

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d).

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d).

**b. Membership Stock (Class A and B) Eligible for Redemption and Not Eligible for Redemption**

Membership Stock	1 Current Year 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

11B(2)B1 current year total (column 1) should equal 11B(2)a1(a) total (column 1).

11B(2)B2 current year total (column 1) should equal 11B(2)a1(b) total (column 1).

**(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 General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,712,121,174	\$ 2,654,947,128	\$ 1,991,177,362
2. Current Year General Account Total Collateral Pledged	2,712,121,174	2,654,947,128	1,991,177,362
3. Current Year Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	\$ 2,316,636,147	\$ 2,299,595,082	\$ 1,680,433,362

11B(3)a1 (columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (columns 1, 2 and 3, respectively).

11B(3)a2 (columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (columns 1, 2 and 3, respectively).

11B(3)a3 (columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (columns 1, 2 and 3, respectively).

11B(3)a4 (columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (columns 1, 2 and 3, respectively).



**NOTES TO FINANCIAL STATEMENTS**

## b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 2,802,832,372	\$ 2,747,702,589	\$ 2,000,366,362
2. Current Year General Account Maximum Collateral Pledged	2,802,832,372	2,747,702,589	2,000,366,362
3. Current Year Separate Accounts Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	\$ 2,391,801,274	\$ 2,390,241,895	\$ 1,478,018,362

## (4) Borrowing from FHLB

## a. Amount as of the Reporting Date

## 1. Current Year

	1	2	3	4
	Total 2 + 3	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	1,991,177,362	1,991,177,362	0	\$ 1,991,177,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 1,991,177,362	\$ 1,991,177,362	\$ 0	\$ 1,991,177,362

## 2. Prior Year-End

	1	2	3	4
	Total 2 + 3	General Account	Separate Accounts	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)

	1	2	3
	Total 2 + 3	General Account	Separate Accounts
1. Debt	\$ 0	\$ 0	\$ 0
2. Funding Agreements	2,037,614,362	2,037,614,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	\$ 2,037,614,362	\$ 2,037,614,362	\$ 0

11B(4)b4 (columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (columns 1, 2 and 3, respectively).

## c. FHLB – Prepayment Obligations

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

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

- A. Defined Benefit Plan- NONE
- B. Investment Policies and Strategies - N/A
- C. Fair Value of Plan Assets - N/A
- D. Basis Used to Determine Expected Long-Term Rate-of-Return - N/A
- E. Defined Contribution Plans - See Note 12G.
- F. Multiemployer Plans - N/A
- G. Consolidated/Holding Company Plans

The Company participates in a defined contribution retirement plan for its employees that is sponsored by the Company's parent, NLIC. Under this plan, eligible employees earning less than a specified amount receive a 75% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees earning more than the specified amount receive a 50% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plan subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions. The Company's matching contribution for the plan was \$2.6 million and \$2.3 million for 2019 and 2018, respectively.

The Company participates in various defined benefit pension plans and post-retirement medical benefit plans sponsored by NLVF, who indirectly holds all of the outstanding stock of the Company through its 100% ownership in the Company's parent, NLIC. The Company's net expense for these plans was \$18.4 million and \$49.9 million for 2019 and 2018, respectively.

**NOTES TO FINANCIAL STATEMENTS**

For both of these plans, the Company has no ongoing obligation in connection with these plans outside of contributing towards the annual cost for the Company's employees who participate in the plans.

- H. Postemployment Benefits and Compensated Absences - NONE
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)- N/A

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

- (1) Number of Share and Par or State Value of Each Class

At December 31, 2019, the Company had 300,000 shares authorized and outstanding, \$10.00 par value per share.

- (2) Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

The Company has no preferred stock outstanding.

- (3) Dividend Restrictions

The Company can pay dividends to NLIC up to the greater of (1) 10% of surplus as of the end of the previous calendar year or (2) the net gain from operations on a statutory basis for the previous calendar year. Any payment in excess of this amount would require the Company to give advance notice of the proposed dividend to the Commissioner of Insurance of the Texas Department of Insurance, who may disapprove its payment.

- (4) Dates and Amounts of Dividends Paid

In 2019 and 2018, the Company paid no dividends.

- (5) Profits that may be Paid as Ordinary Dividends to Stockholders

Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

- (6) Restrictions Placed on Unassigned Funds (Surplus)

There were no restrictions placed on the Company's surplus.

- (7) Amount of Advances to Surplus not Repaid

The total amount of advances to surplus not repaid is \$-0-.

- (8) Amount of Stock Held for Special Purposes

No stock is held for special purposes.

- (9) Reasons for Changes in Balance of Special Surplus Funds from Prior Period

There were no changes in the balances of any special surplus funds.

- (10) The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$41,599,874.

- (11) The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note*	Principal and/or Interest Paid Current Period	Total Principal and/or Interest Paid	Unapproved Principal and/or Interest	Date of Maturity
12/17/2003	7.5%	\$ 30,000,000	\$ 30,000,000	\$ 2,250,000	\$ 35,206,250	\$ 881,250	08/10/2033
1311999. Total	XXX	\$ 30,000,000	\$ 30,000,000	\$ 2,250,000	\$ 35,206,250	\$ 881,250	XXX

\* Total should agree with Page 3, Line 32.

The Company's outstanding surplus note is owned by its parent, NLIC.

- (12) The impact of any restatement due to prior quasi-reorganizations is as follows

There were no prior quasi-reorganizations.

- (13) Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

The effective dates of all quasi-reorganizations in the prior 10 years are: N/A

**Note 14 – Liabilities, Contingencies and Assessments**

- A. Contingent Commitments

- (1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: \$469,997,244.

- (2) Detail of other contingent commitments  
NONE

- (3) Guarantee Obligations  
N/A

- B. Assessments

**NOTES TO FINANCIAL STATEMENTS**

## (1) Assessments Where Amount is Known or Unknown

The Company participates in the guaranty association of each state in which it conducts business. The amount of any assessment is based on various rates, established by the National Organization of Life and Health Insurance Guaranty Associations (NOLHGA). At December 31, 2019, the Company had accrued assessment charges of \$1.0 million with expected payment over ten years. The Company has also recorded a related asset of \$0.6 million for premium tax credits, which are expected to be realized through 2029.

## (2) Assessments

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$	371,110
b.	Decreases current year:		
			1,730
c.	Increases current year:		
			194,246
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$	563,626

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts  
N/A

## C. Gain Contingencies

NONE

## D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

NONE

## E. Joint and Several Liabilities

N/A

## F. All Other Contingencies

The Company is subject, in the ordinary course of business, to claims, litigation, arbitration proceedings, and governmental examinations. Although the Company is not aware of any actions, proceedings or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of any particular matter cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial condition.

The Company is also involved in class action or putative class action litigation. On September 24, 2010, three individuals (including two former policyholders and one now former policyholder) brought a putative class action against LSW concerning their purchases of indexed universal life insurance policies sold in California (SecurePlus Provider and SecurePlus Paragon), before the U.S. District Court for the Central District of California and captioned Walker, et al. v. Life Ins. Co. of the Southwest. Plaintiffs asserted claims under the California Unfair Competition Law and for fraudulent concealment, alleging that the Company and independent agents did not sufficiently and/or appropriately disclose, in illustrations and otherwise, certain features of the policies, including the amount and duration of certain charges and fees set forth in the policies themselves, the method by which policy values are calculated under the policies, and the potential tax treatment for policy loans under certain circumstances. A jury trial on the fraudulent concealment claims was held in April 2014 and resulted in a defense verdict. No liability was found and no damages awarded. In an Order dated April 14, 2015, U.S. District Court Judge James V. Selna found in favor of the Company as to all remaining claims. On May 29, 2015, plaintiffs filed a notice of appeal from the final judgment with the United States Court of Appeals for the Ninth Circuit. The US Court of Appeals for the Ninth Circuit issued its decision on March 3, 2017. The Ninth Circuit affirmed the defense verdict on all of the claims that went to trial finding that Plaintiffs had failed to prove the merits of any of their claims. The Ninth Circuit reversed the District Court's conclusion that Plaintiffs could not bring an unlawfulness claim under California's Unfair Competition Law for alleged violations of California's Illustration Statute, and remanded that claim back to the District Court for further proceedings (including an analysis of whether any class action could be maintained as to that claim). The appellants (Walker, et al) then filed a petition for rehearing with the Ninth Circuit. That petition for rehearing was denied. Following the remand to the United States District Court, the plaintiffs filed a Third Amended Complaint which included the previously dismissed claims alleging violations of the California Illustration Statute. The Company filed a motion for summary judgment and Plaintiffs filed a cross motion for partial summary judgment on these claims. The motions were heard on December 11, 2017 and the Court issued its opinion on December 22, 2017. The Court granted and denied the cross motions for summary judgment with respect to certain claims under the California Unfair Competition Law that had previously been dismissed by the Court. The Company answered the Third Amended Complaint on January 22, 2018. On June 15, 2018, the Court granted Plaintiffs leave to file a Fourth Amended Complaint which among other things added two additional named Plaintiffs. Plaintiffs filed their Fourth Amended Complaint on June 22, 2018 and LSW answered on June 29, 2018. On May 11, 2018, Plaintiffs filed a motion for class certification and LSW opposed on June 1, 2018. After a hearing on July 28, 2018, the Court granted class certification as to certain of the remanded claims on July 31, 2018. Both parties were granted permission to appeal the class certification ruling on February 26, 2019. Briefing was completed on October 28, 2019. Oral argument took place on February 10, 2020, and the appeal remains pending decision by the Ninth Circuit U.S. Court of Appeals. The Company intends to continue to contest the matter vigorously.

**Note 15 – Leases**

## A. Lessee Operating Lease

## (1) Lessee's Leasing Arrangements

## a. Rental Expense

The Company is party to an amended lease agreement with Gaedeke Holding IX, LLC for its home office facilities. The expiration date of this agreement is August 31, 2029. In accordance with Statement of Statutory Accounting Principles (SSAP) No. 22, Leases, rent charges/incentives were recognized on a straight line basis over the term of the lease. The result is a rent obligation liability of \$1.2 million and an incentive liability of \$0.3 million as of December 31, 2019. Rent expenses incurred were \$1.3 million and \$1.5 million for the years ended 2019 and 2018, respectively.

## (2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year

The following is a schedule of future minimum rental payments for operating leases that have remaining non-cancelable terms in excess of one year pursuant to the amended lease as described above:

## a. At December 31, 2019 the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
-------------------------	------------------

**NOTES TO FINANCIAL STATEMENTS**

1. 2020	\$	2,870,667
2. 2021	\$	2,937,252
3. 2022	\$	2,933,279
4. 2023	\$	2,988,709
5. 2024	\$	3,073,530
6. Total	\$	14,803,437

- (3) For Sale-Leaseback Transactions  
The Company is not involved in any material sales-leaseback transactions.

- B. Lessor Leases  
Leasing is not a significant part of the lessor's business activities in terms of revenue, net income or assets.

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

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk:

	Assets		Liabilities	
	2019	2018	2019	2018
a. Swaps	\$ 235,954,300	\$ 525,075,000	\$ 0	\$ 0
b. Futures	29,598,170	80,929,810	0	0
c. Options	0	0	0	0
d. Total	\$ 265,552,470	\$ 606,004,810	\$ 0	\$ 0

See Schedule DB for additional detail.

2. Nature and Terms of Off-Balance Sheet Risk

The Company purchases exchange-traded futures on various indexes including the S&P 500, MSCI Emerging Markets, and the Russell2000. If the referenced index decreases, any futures contracts will be settled at a loss. See Note 8 for additional information concerning market risk and cash requirements.

The Company has entered into pay-fixed, receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

3. Amount of Loss if any Party to the Financial Instrument Failed

The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") swap contracts, which are bilateral contracts between two counterparties. Losses would be limited to the carrying value of the swap positions, less any net collateral held that has been obtained from the relevant counterparty.

4. Collateral or Other Security Required to Support Financial Instrument

The Company is required, in certain instances, to post collateral in order to purchase futures contracts. The amount of collateral that may be required for futures trading is determined by the exchange on which it is traded.

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

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

**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - NONE****Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - NONE****Note 20 – Fair Value Measurements**

- A. Fair Value Measurements

- (1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$ 0	\$ 1,679,496	\$ 0	\$ 0	\$ 1,679,496
Common Stock	\$ 5,014,522	\$ 0	\$ 86,542,100	\$ 1,946,743	\$ 93,503,365
Derivatives	\$ 12,645,349	\$ 1,281,019,935	\$ 0	\$ 0	\$ 1,293,665,284
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 656,125,133	\$ 656,125,133
Cash, Cash Equivalents & Short Term	\$ (286,825)	\$ 5,052,765	\$ 0	\$ 0	\$ 4,765,940
Total	\$ 17,373,046	\$ 1,287,752,196	\$ 86,542,100	\$ 658,071,876	\$ 2,049,739,218
Liabilities at Fair Value					

**NOTES TO FINANCIAL STATEMENTS**

Description for Each Type of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Derivatives	\$ 0	\$ 827,483,917	\$ 0	\$ 0	\$ 827,483,917
Total	\$ 0	\$ 827,483,917	\$ 0	\$ 0	\$ 827,483,917

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

Description	Beginning Balance at 1/1/2019	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 at 12/31/2019
<b>a. Assets</b>										
Common Stock	\$ 70,703,900	\$ 0	\$ 0	\$ 0	\$ 0	\$ 15,838,200	\$ 0	\$ 0	\$ 0	\$ 86,542,100
Total	\$ 70,703,900	\$ 0	\$ 0	\$ 0	\$ 0	\$ 15,838,200	\$ 0	\$ 0	\$ 0	\$ 86,542,100
<b>b. Liabilities</b>										
	\$ 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	\$ 17,446,730,781	\$ 16,378,437,444	\$ 13,603,329	\$ 17,114,212,903	\$ 318,914,549	\$ 0	\$ 0
Preferred stock	\$ 12,037,043	\$ 11,700,000	\$ 0	\$ 12,037,043	\$ 0	\$ 0	\$ 0
Common stock	\$ 93,503,366	\$ 93,503,366	\$ 5,014,522	\$ 0	\$ 86,542,100	\$ 1,946,743	\$ 0
Mortgage loans	\$ 3,265,629,051	\$ 3,224,899,267	\$ 0	\$ 0	\$ 3,265,629,051	\$ 0	\$ 0
Cash, cash equivalents & short-term investments	\$ 4,765,940	\$ 4,765,940	\$ (286,825)	\$ 5,052,765	\$ 0	\$ 0	\$ 0
Derivative asset	\$ 1,293,665,284	\$ 1,293,665,284	\$ 12,645,349	\$ 1,281,019,935	\$ 0	\$ 0	\$ 0
Other invested assets	\$ 897,530,676	\$ 868,115,989	\$ 0	\$ 126,091,682	\$ 0	\$ 656,125,133	\$ 115,313,860
Derivative liability	\$ 827,483,917	\$ 827,483,917	\$ 0	\$ 827,483,917	\$ 0	\$ 0	\$ 0

## D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 115,313,860	0.0		A - it was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

## E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at December 31, 2019	Unfunded Commitments as of December 31, 2019	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	1,946,743	0	Not applicable	Not applicable
Other Invested Assets	656,125,133	469,997,244	Not applicable	Not applicable

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

**Note 21 – Other Items**

**NOTES TO FINANCIAL STATEMENTS**

A. Unusual or Infrequent Items  
NONE

B. Troubled Debt Restructuring Debtors  
NONE

C. Other Disclosures  
The following amounts were not represented in the financial statements as of December 31, 2019 as they represent segregated funds held for others: Cash and securities collateral of \$440.6 million pledged from counterparties for derivative exposure, this is a increase of \$359.4 million from prior year.

D. Business Interruption Insurance Recoveries  
NONE

E. State Transferable and Non-Transferable Tax Credits  
(1) Carrying Value of Transferable and Non-Transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-Transferable State Tax Credits by State and in Total  
NONE

F. Subprime Mortgage Related Risk Exposure  
NONE

G. Retained Assets

(1) Description of How Accounts are Structured and Reporting  
The reserve asset program for the Company is reported as a liability on the financial statements. In the event of a death claim, clients have numerous settlement options to choose. If they do not choose a settlement option, the default is a reserve asset account only in states where it's permitted. Once a client has elected a reserve asset account, the account is opened with a third party vendor and the withdrawals are funded through an unaffiliated financial institution. The client receives a check book, statement and information regarding the new account. Interest is credited to each account monthly, there is only one interest rate for the program and it was changed in 2015. The Company pays the administrative fees associated with the accounts but the clients may be assessed the following transaction fees should they occur:

\$10.00- Insufficient Funds \$12.00- Stop Payment orders \$2.00- Draft Copies or special statements

(2) Retained Assets In Force

	In Force		In Force	
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	11	\$ 599,952	13	\$ 2,061,063
b. 13 to 24 months	10	819,478	14	394,737
c. 25 to 36 months	11	358,359	14	986,190
d. 37 to 48 months	9	621,229	18	1,034,307
e. 49 to 60 months	12	562,325	4	85,278
f. Over 60 months	175	4,140,691	194	4,561,249
g. Total	228	\$ 7,102,034	257	\$ 9,122,824

(3) Segregation Between Individual and Group Contracts

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset account at the beginning of the year	257	\$ 9,122,824	0	\$ 0
b. Number/amount of retained asset accounts issued/added during the year	21	3,084,953	0	0
c. Investment earnings credited to retained asset accounts during the year	N/A	57,035	N/A	0
d. Fees and other charges assessed to retained asset accounts during the year	N/A	50	N/A	0
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	0	0	0	0
f. Number/amount of retained asset accounts closed/withdrawn during the year	50	5,162,728	0	0
g. Number balance of retained asset accounts at the end of the year $g=a+b+c-d-e-f$	228	\$ 7,102,034	0	\$ 0

H. Insurance-Linked Securities (ILS) Contracts

N/A

I. The Amount that Could be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or has Otherwise Obtained Rights to Control the Policy

	Amount	Percent
(1) Amount of Admitted Balance that Could Be Realized from an Investment Vehicle	\$ 206,038,522	
(2) Percentage Bonds		27.000%
(3) Percentage Stocks		0.000%

**NOTES TO FINANCIAL STATEMENTS**

(4) Percentage Mortgage Loans	0.000%
(5) Percentage Real Estate	0.000%
(6) Percentage Cash and Short-Term Investments	35.000%
(7) Percentage Derivatives	0.000%
(8) Percentage Other Invested Assets	38.000%

**Note 22 – Events Subsequent**

Subsequent events have been considered through for these statutory financial statements which are to be issued on .

- A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?

Yes [ ] No [X]

	2019	2018
B. ACA fee assessment payable for the upcoming year	\$ 0	\$ 0
C. ACA fee assessment paid	0	0
D. Premium written subject to ACA 9010 assessment	0	0
E. Total adjusted capital before surplus adjustment (Five-Year Historical Line 30)	\$ 0	
F. Total adjusted capital after surplus adjustment (Five-Year Historical Line 30 minus 22B above)	\$ 0	
G. Authorized control level (Five-Year Historical Line 31)	\$ 0	

- H. Would reporting the ACA assessment as of December 31, 2019 have triggered an RBC action level (YES/NO)?

Yes [ ] No [ ]

Subsequent events have been considered through December 31, 2019 for the statutory statement issued on February 26, 2020.

**Note 23 – Reinsurance**

- A. Ceded Reinsurance Report

**Section 1 – General Interrogatories**

- (1) Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes [ ] No [X]  
If yes, give full details.

- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business? Yes [ ] No [ ]  
If yes, give full details.

**Section 2 – Ceded Reinsurance Report – Part A**

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes [ ] No [ ]  
a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. **\$ N/A**  
b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? **\$ N/A**
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes [ ] No [X]  
If yes, give full details.

**Section 3 – Ceded Reinsurance Report – Part B**

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. **\$44.6M**
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [ ] No [X]  
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? **\$**

- B. Uncollectible Reinsurance

The Company has not written off any uncollectible reinsurance during the year.

- C. Commutation of Ceded Reinsurance Reflected in Income and Expenses

The Company has not commuted any ceded reinsurance during the year.

- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

N/A

- E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer

N/A

- F. Reinsurance Agreement with Affiliated Captive Reinsurer

**NOTES TO FINANCIAL STATEMENTS**

N/A

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

N/A

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination - N/A****Note 25 – Change in Incurred Losses and Loss Adjustment Expenses - N/A****Note 26 – Intercompany Pooling Arrangements - NONE****Note 27 – Structured Settlements -NONE****Note 28 – Health Care Receivables - N/A****Note 29 – Participating Policies**

For the reporting year ended 2019, premiums under traditional life participating policies were \$2.2 million. The Company accounts for its policyholder dividends based upon SSAP No. 51 - Life Contracts. The Company paid dividends on these policies in the amount of \$0.1 million.

**Note 30 – Premium Deficiency Reserves**

N/A

**Note 31 – Reserves for Life Contracts and Annuity Contracts**

(1) Reserve Practices

The Company waives deduction of deferred fractional premiums upon death of insured. The Company does not return any portion of the final premium paid beyond the date of death, except where provided in policy provisions. Surrender values are not promised in excess of the legally computed reserves.

(2) Valuation of Substandard Policies

For Universal Life, Statutory reserves are calculated using actual rated and/or flat extra mortality attributed to the life. The additional reserve due to the substandard nature is not separately calculated and reported. Table ratings expire after 20 years or age 65, whichever is later.

For Traditional Life, Statutory reserves are determined by computing mean reserves using standard mortality, then calculating a substandard extra reserve. Where the extra premium is a flat extra, the extra reserve is equal to one-half the flat extra premium charge for the year. For policies with a percentage extra rating, the extra reserve is defined as the difference between mean reserves calculated using standard valuation mortality and mean reserves calculated using valuation mortality adjusted by the percentage rating. Table ratings expire after 20 years or age 65, whichever is later.

(3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums

As of December 31, 2019, the Company had \$4.4 billion of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Texas. Reserves to cover the above insurance totaled \$32.7 million at year-end and are reported in Exhibit 5 - Miscellaneous Reserves.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

The Tabular Interest (Page 7, Part A, Line 4), Tabular less Actual Reserve Release (Page 7, Part A, Line 5), and Tabular Cost (Page 7, Part A, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

The Tabular Interest on funds not involving life contingencies (Page 7, Part A, Line 5), has been determined by formula as described in the instructions for Page 7.

(6) Details for Other Changes

N/A

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

A.	INDIVIDUAL ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to Discretionary Withdrawal:					
	(a) With market value adjustment	\$ 2,628,309,564	\$ 0	\$ 0	\$ 2,628,309,564	20.2%
	(b) At book value less current surrender charge of 5% or more	3,334,451,339	0	0	3,334,451,339	25.6%
	(c) At fair value	0	0	0	0	0.0%
	(d) Total with market value adjustment or at fair value (total of a through c)	\$ 5,962,760,903	\$ 0	\$ 0	\$ 5,962,760,903	45.8%
	(e) At book value without adjustment (minimal or no	6,466,360,851	0	0	6,466,360,851	49.7%



**NOTES TO FINANCIAL STATEMENTS**

A. INDIVIDUAL ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
charge or adjustment)					
2. Not subject to discretionary withdrawal	577,642,799	0	0	577,642,799	4.4%
3. Total (gross: direct + assumed)	13,006,764,553	0	0	13,006,764,553	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net)* (3) - (4)	\$ 13,006,764,553	\$ 0	\$ 0	\$ 13,006,764,553	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date	\$ 1,634,441,289	\$ 0	\$ 0	\$ 1,634,441,289	

B. GROUP ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to Discretionary Withdrawal:					
(a) With market value adjustment	\$ 0	\$ 0	\$ 0	\$ 0	0.0%
(b) At book value less current surrender charge of 5% or more	56,469,023	0	0	56,469,023	4.1%
(c) At fair value	0	0	0	0	0.0%
(d) Total with market value adjustment or at fair value (total of a through c)	\$ 56,469,023	\$ 0	\$ 0	\$ 56,469,023	4.1%
(e) At book value without adjustment (minimal or no charge or adjustment)	1,329,901,125	0	0	1,329,901,125	95.9%
2. Not subject to discretionary withdrawal	0	0	0	0	0.0%
3. Total (gross: direct + assumed)	1,386,370,148	0	0	1,386,370,148	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net) (3) - (4)	\$ 1,386,370,148	\$ 0	\$ 0	\$ 1,386,370,148	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date	\$ 5,817,576	\$ 0	\$ 0	\$ 5,817,576	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies)	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to Discretionary Withdrawal:					
(a) With market value adjustment	\$ 0	\$ 0	\$ 0	\$ 0	0.0%
(b) At book value less current surrender charge of 5% or more	53,711,983	0	0	53,711,983	2.5%
(c) At fair value	0	0	0	0	0.0%
(d) Total with market value adjustment or at fair value (total of a through c)	\$ 53,711,983	\$ 0	\$ 0	\$ 53,711,983	2.5%
(e) At book value without adjustment (minimal or no charge or adjustment)	16,207,855	0	0	16,207,855	0.8%
2. Not subject to discretionary withdrawal	2,050,505,855	0	0	2,050,505,855	96.7%
3. Total (gross: direct + assumed)	2,120,425,693	0	0	2,120,425,693	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net) (3) - (4)	\$ 2,120,425,693	\$ 0	\$ 0	\$ 2,120,425,693	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date	\$ 7,626,239	\$ 0	\$ 0	\$ 7,626,239	

## D. Life and Accident &amp; Health Annual Statement:

(1) Exhibit 5, Annuities section, Total (net)	\$ 14,390,670,599
(2) Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	2,464,101
(3) Exhibit 7, Deposit-type contracts, Line 14, Column 1	2,120,425,695
(4) Subtotal	\$ 16,513,560,395
Separate Accounts Statement:	
(5) Exhibit 3, Line 0299999, Column 2	\$ 0
(6) Exhibit 3, Line 0399999, Column 2	0

**NOTES TO FINANCIAL STATEMENTS**

(7) Policyholder dividend and coupon accumulations	0
(8) Policyholder premiums	0
(9) Guaranteed interest contracts	0
(10) Other contract deposit funds	0
(11) Subtotal	\$ 0
(12) Combined Total	\$ 16,513,560,395

**Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

A. Subject to discretionary withdrawal, surrender values, or policy loans:

	General Account			Separate Account- Account Value	Guaranteed and Cash Value	Nonguaranteed Reserve
	Account Value	Cash Value	Reserve			
(1) Term Policies with Cash Value	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(2) Universal Life	183,173,144	156,489,556	193,859,209	0	0	0
(3) Universal Life with Secondary Guarantees	167,078,072	107,363,963	165,383,224	0	0	0
(4) Indexed Universal Life	510,568,891	508,126,249	514,044,902	0	0	0
(5) Indexed Universal Life with Secondary Guarantees	3,106,893,731	2,188,275,516	2,678,463,855	0	0	0
(6) Indexed Life	0	0	0	0	0	0
(7) Other Permanent Cash Value Life Insurance	66,487,620	66,487,620	93,542,388	0	0	0
(8) Variable Life	0	0	0	0	0	0
(9) Variable Universal Life	0	0	0	0	0	0
(10) Miscellaneous Reserves	0	0	0	0	0	0

B. Not subject to discretionary withdrawal or no cash values:

(1) Term Policies without Cash Value	XXX	XXX	\$ 132,893,750	XXX	XXX	\$ 0
(2) Accidental Death Benefits	XXX	XXX	62,596	XXX	XXX	0
(3) Disability – Active Lives	XXX	XXX	13,838,830	XXX	XXX	0
(4) Disability – Disabled Lives	XXX	XXX	2,373,191	XXX	XXX	0
(5) Miscellaneous Reserves	XXX	XXX	31,929,976	XXX	XXX	0

C. Total (gross: direct + assumed)	\$ 4,034,201,458	\$ 3,026,742,904	\$ 3,826,391,921	\$ 0	\$ 0	\$ 0
D. Reinsurance Ceded	1,382,768,498	1,050,418,657	1,395,092,203	0	0	0
E. Total (net) (c) (D)	\$ 2,651,432,960	\$ 1,976,324,247	\$ 2,431,299,718	\$ 0	\$ 0	\$ 0

F. Amount

Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 2,383,095,124
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	62,596
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	13,838,830
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	2,373,191
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	31,929,977
(6) Subtotal	\$ 2,431,299,718
Separate Accounts Annual Statement	
(7) Exhibit 3, Line 0199999, Column 2	\$ 0
(8) Exhibit 3, Line 0499999, Column 2	0
(9) Exhibit 3, Line 0599999, Column 2	0
(10) Subtotal (Lines (7) through (9))	\$ 0
(11) Combined Total ((6) and (10))	\$ 2,431,299,718

**Note 34 – Premium and Annuity Considerations Deferred and Uncollected**

A. Deferred and uncollected life insurance premiums and annuity considerations as of end of December 31, 2019 were:

	Gross	Net of Loading
(1) Industrial	\$ 0	\$ 0
(2) Ordinary new business	18,595,352	2,522,340
(3) Ordinary renewal	10,622,740	11,474,391
(4) Credit life	0	0
(5) Group life	0	0
(6) Group annuity	0	0
(7) Totals	\$ 29,218,092	\$ 13,996,731

**Note 35 – Separate Accounts - N/A**

## **NOTES TO FINANCIAL STATEMENTS**

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**Note 36 – Loss/Claim Adjustment Expenses - N/A**

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 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  No   
 If yes, complete Schedule Y, Parts 1, 1A and 2.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes  No  N/A
- 1.3 State regulating? Texas
- 1.4 Is the reporting entity publicly traded or a member of publicly traded group? Yes  No
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. \_\_\_\_\_
- 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
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 3.2 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
- 3.3 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
- 3.4 By what department or departments?  
Texas Department of Insurance
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes  No  N/A
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  No  N/A
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes  No
- 4.12 renewals? Yes  No
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes  No
- 4.22 renewals? Yes  No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes  No   
 If the answer is YES, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---------------------|------------------------|------------------------|
|                     | 0                      |                        |
- 6.1 Has the 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
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes  No
- 7.2 If yes,
- 7.21 State the percentage of foreign control 0.0%
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).
- | 1<br>Nationality | 2<br>Type of Entity |
|------------------|---------------------|
|                  |                     |
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes  No
- 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  No
- 8.4 If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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<br>Affiliate Name   | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|-----------------------|-----------------------------|----------|----------|-----------|----------|
| Equity Services, Inc. | Montpelier, VT              | No       | No       | No        | Yes      |
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
PricewaterhouseCoopers, LLP 101 Seaport Blvd. Boston, MA 02210
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes  No
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes  No
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [ ] No [ ] N/A [ X ]
- 10.6 If the response to 10.5 is no or n/a, please explain:  
The reporting entity has not established an Audit Committee. It has elected to appoint the Joint Audit Committee of its parent company to meet the requirements of the Model Audit Rule as adopted by the State of Texas.
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Michael H. Crawford, VP, Chief Actuary and Appointed Actuary, Life Insurance Company of the Southwest, 15455 Dallas Parkway Ste. 800, Addison, TX 75001
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ X ] No [ ]
- 12.11 Name of real estate holding company CIP14 WFS Investor LLC, CrossHarbor Inst Partn 2018, CrossHarbor Instit Ptners 2014, Crow Holdings Realty Ptr VII, Waterton Residential Property Venture XI
- 12.12 Number of parcels involved 0
- 12.13 Total book/adjusted carrying value \$ 44,658,986
- 12.2 If yes, provide explanation  
The Company is a partner in five real estate joint ventures. See Schedule BA - Part 1, Line 2199999
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]
- 14.1 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.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [ X ]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
0			\$ 0

### BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [ X ] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [ X ] No [ ]
18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [ X ] No [ ]

### FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [ X ]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$ 0
- 20.12 To stockholders not officers \$ 0
- 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers \$ 0
- 20.22 To stockholders not officers 0
- 20.23 Trustees, supreme or grand (Fraternal only) 0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes [ ] No [ X ]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ ] No [ X ]
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$ 0
- 22.22 Amount paid as expenses \$ 0
- 22.23 Other amounts paid \$ 0

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes  No
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 41,914,961

#### INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes  No
- 24.02 If no, give full and complete information, relating thereto:
- 24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).
- 24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*? Yes  No  N/A
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$ 0
- 24.06 If answer to 24.04 is no, report amount of collateral for other programs \$ 0
- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes  No  N/A
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes  No  N/A
- 24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes  No  N/A
- 24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:
- 24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 24.103 Total payable for securities lending reported on the liability page: \$ 0
- 25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.) Yes  No
- 25.2 If yes, state the amount thereof at December 31 of the current year:
- 25.21 Subject to repurchase agreements \$ 0
- 25.22 Subject to reverse repurchase agreements \$ 0
- 25.23 Subject to dollar repurchase agreements \$ 0
- 25.24 Subject to reverse dollar repurchase agreements \$ 0
- 25.25 Placed under option agreements \$ 0
- 25.26 Letter stock or securities restricted as sale – excluding FHLB Capital Stock \$ 0
- 25.27 FHLB Capital Stock \$ 86,542,100
- 25.28 On deposit with states \$ 3,206,199
- 25.29 On deposit with other regulatory bodies \$ 0
- 25.30 Pledged as collateral – excluding collateral pledged to an FHLB \$ 147,283,035
- 25.31 Pledged as collateral to FHLB – including assets backing funding agreements \$ 2,654,947,128
- 25.32 Other \$ 440,594,337

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$ <u>0</u>

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

**Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:**

- 26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity? Yes  No
- 26.4 If the response to 26.3 is yes, does the reporting entity utilize:
- 26.41 Special accounting provision of SSAP No. 108 Yes  No
- 26.42 Permitted accounting practice Yes  No
- 26.43 Other accounting guidance Yes  No
- 26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes  No
- The reporting entity has obtained explicit approval from the domiciliary state.
  - Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
  - Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
  - Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.
- 27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes  No
- 27.2 If yes, state the amount thereof at December 31 of the current year: \$ 0
28. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes  No
- 28.01 For agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [ X ]

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

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

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

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

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [ X ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [ X ]

28.06 For those firms or individuals listed in the table for 28.05 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

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ ] No [ X ]

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$ 0
29.2999	TOTAL	\$ 0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$ 0	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 16,383,490,209	\$ 17,446,730,816	\$ 1,063,240,607
30.2	Preferred Stocks	\$ 11,700,000	\$ 12,037,043	\$ 337,043
30.3	Totals	\$ 16,395,190,209	\$ 17,458,767,859	\$ 1,063,577,650

30.4 Describe the sources or methods utilized in determining the fair values:

National Association of Insurance Commissioners Financial Times Interactive Data through HUB Data

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ ] No [ X ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

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

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of 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 an 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 ]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [ ] No [ X ]

#### OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 3,795

36.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
State of Arizona	\$ 1,250
California Association of School Business Officials	\$ 1,500

37.1 Amount of payments for legal expenses, if any? \$ 1,076,180

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
WilmerHale LLP	\$ 704,194

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 0

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
	\$ 0



## GENERAL INTERROGATORIES

### PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

**Life, Accident and Health Companies/Fraternal Benefit Societies:**

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [ ]	No [X]
1.2	If yes, indicate premium earned on U.S. business only.	\$		0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	\$		0
1.3	Reason for excluding:			
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	\$		0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	\$		0
1.6	Individual policies:			
	Most current three years:			
1.61	Total premium earned	\$		0
1.62	Total incurred claims	\$		0
1.63	Number of covered lives	\$		0
	All years prior to most current three years:			
1.64	Total premium earned	\$		0
1.65	Total incurred claims	\$		0
1.66	Number of covered lives	\$		0
1.7	Group policies:			
	Most current three years:			
1.71	Total premium earned	\$		0
1.72	Total incurred claims	\$		0
1.73	Number of covered lives	\$		0
	All years prior to most current three years:			
1.74	Total premium earned	\$		0
1.75	Total incurred claims	\$		0
1.76	Number of covered lives	\$		0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	\$ 0	\$ 0
2.2	Premium Denominator	\$ 2,629,515,102	\$ 2,103,390,724
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	\$ 16,093	\$ 16,614
2.5	Reserve Denominator	\$ 16,813,596,038	\$ 15,321,611,815
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%

3.1	Does the reporting entity have Separate Accounts?		Yes [ ]	No [X]
3.2	If yes, has a Separate Accounts statement been filed with this Department		Yes [ ]	No [ ] N/A[X]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?	\$		0
3.4	State the authority under which Separate Accounts are maintained:			
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?		Yes [ ]	No [ ]
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?		Yes [ ]	No [ ]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"	\$		0
4.	For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:			
4.1	Amount of loss reserves established by these annuities during the current year:	\$		0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
	0

5.1	Do you act as a custodian for health savings accounts?		Yes [ ]	No [X]
5.2	If yes, please provide the amount of custodial funds held as of the reporting date.	\$		0
5.3	Do you act as an administrator for health savings accounts?		Yes [ ]	No [X]
5.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$		0
6.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?		Yes [X]	No [ ] N/A [ ]

## GENERAL INTERROGATORIES

### PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
Longhorn Reinsurance Company	16057	VT	\$ 1,254,073,208	\$ 80,000,000	\$ 0	\$ 1,194,934,098

7. Provide the following for individual ordinary life insurance\* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct premiums written	\$ 1,346,059,894
7.2 Total incurred claims	\$ 31,709,876
7.3 Number of covered lives	477,197

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes  No

8.1 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

**Life, Accident and Health Companies Only:**

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes  No

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid	\$ 363,494,498
9.22 Received	\$ 0

10.1 Does the reporting entity write any guaranteed interest contracts? Yes  No

10.2 If yes, what amount pertaining to these items is included in:

10.21 Page 3, Line 1	\$ 0
10.22 Page 4, Line 1	\$ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 538,972,114

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash	\$ 143,520,476
12.12 Stock	\$ 1,025,000

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes  No

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement? Yes  No

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	\$ 0	\$ 0	\$ 0
13.32 Paid claims	\$ 0	\$ 0	\$ 0
13.33 Claim liability and reserve (beginning of year)	\$ 0	\$ 0	\$ 0
13.34 Claim liability and reserve (end of year)	\$ 0	\$ 0	\$ 0
13.35 Incurred claims	\$ 0	\$ 0	\$ 0

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	1 Earned Premium	2 Claim Liability and Reserve
13.41 <\$25,000	\$ 0	\$ 0
13.42 \$25,000 — 99,999	\$ 0	\$ 0
13.43 \$100,000 — 249,999	\$ 0	\$ 0
13.44 \$250,000 — 999,999	\$ 0	\$ 0
13.45 \$1,000,000 or more	\$ 0	\$ 0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$ 0

**Fraternal Benefit Societies Only:**

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes  No

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

## GENERAL INTERROGATORIES

### PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

- 18.1 How often are regular meetings of the governing body held? \_\_\_\_\_
- 18.2 When was the last regular meeting of the governing body held? \_\_\_\_\_
- 18.3 When and where will the next regular or special meeting of the governing body be held? \_\_\_\_\_
- 18.4 How many members of the governing body attended the last regular meeting? 0
- 18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed? \_\_\_\_\_
20. When and by whom are the officers and directors elected? \_\_\_\_\_
21. What are the qualifications for membership? \_\_\_\_\_
22. What are the limiting ages for admission? \_\_\_\_\_
23. What is the minimum and maximum insurance that may be issued on any one life? \_\_\_\_\_
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
- 26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
- 27.11 First Year 0.0%
- 27.12 Subsequent Years 0.0%
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
- 28.2 If so, what amount and for what purpose? \$ 0
- 29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
- 29.2 If yes, at what age does the benefit commence? 0
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
- 30.2 If yes, when? \_\_\_\_\_
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
- 32.3 If yes, explain \_\_\_\_\_
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	\$ 0

**FIVE-YEAR HISTORICAL DATA**

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

\$000 omitted for amounts of life insurance

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>Life Insurance in Force (Exhibit of Life Insurance)</b>					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	98,374,457	80,801,042	65,393,392	54,122,099	46,085,059
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	24,904,258	14,276,386	9,919,403	8,155,019	6,752,651
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	10,422	10,666	12,092	12,588	13,220
5. Industrial (Line 21, Col. 2).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	123,289,137	95,088,094	75,324,887	62,289,706	52,850,930
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....	0	0	0	XXX	XXX
<b>New Business Issued (Exhibit of Life Insurance)</b>					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	23,088,202	19,898,091	15,243,343	12,132,827	11,335,995
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	12,800,635	5,874,215	2,916,011	2,314,226	1,987,816
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	0	0	0	0	0
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	35,888,836	25,772,306	18,159,354	14,447,053	13,323,811
<b>Premium Income - Lines of Business (Exhibit 1-Part 1)</b>					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	1,090,925,350	730,788,568	497,241,130	78,724,943	580,919,180
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	1,427,515,871	1,316,157,992	1,212,109,266	1,124,143,559	928,635,400
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	11,958	11,670	12,986	16,212	10,990
17.2 Group annuities (Line 20.4, Col. 7).....	111,014,582	56,380,154	59,882,548	58,432,938	74,014,164
18.1 A&H - group (Line 20.4, Col. 8).....	0	0	0	0	0
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	47,342	52,340	53,420	62,112	67,876
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	2,629,515,102	2,103,390,723	1,769,299,350	1,261,379,763	1,583,647,610
<b>Balance Sheet (Pages 2 and 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	22,877,628,104	19,775,618,821	18,743,433,149	16,805,443,841	14,680,991,911
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	21,362,022,024	18,534,513,679	17,535,807,729	15,737,562,378	13,840,102,882
23. Aggregate life reserves (Page 3, Line 1).....	16,824,434,416	15,316,730,377	14,236,129,900	13,140,489,140	12,656,967,920
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....	0	0	0	XXX	XXX
24. Aggregate A&H reserves (Page 3, Line 2).....	420,258	446,479	474,342	526,491	561,272
25. Deposit-type contract funds (Page 3, Line 3).....	2,120,425,694	1,793,682,701	1,524,429,960	1,263,832,394	668,701,717
26. Asset valuation reserve (Page 3, Line 24.01).....	185,169,657	144,474,926	130,260,341	116,449,489	103,003,727
27. Capital (Page 3, Lines 29 & 30).....	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000
28. Surplus (Page 3, Line 37).....	1,512,606,080	1,238,105,142	1,204,625,420	1,064,881,462	837,889,029
<b>Cash Flow (Page 5)</b>					
29. Net cash from operations (Line 11).....	1,742,597,535	1,522,153,342	1,293,168,220	1,021,639,524	1,086,991,027
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital.....	1,700,809,298	1,385,624,141	1,337,941,002	1,184,380,404	943,935,261
31. Authorized control level risk-based capital.....	235,461,254	212,069,638	186,347,181	175,365,164	157,498,105
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0</b>					
32. Bonds (Line 1).....	73.3	75.3	73.1	72.9	78.2
33. Stocks (Lines 2.1 and 2.2).....	0.5	0.5	0.4	0.6	0.5
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	14.4	16.5	15.5	16.0	14.8
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short-term investments (Line 5).....	0.0	0.8	0.6	0.8	0.5
37. Contract loans (Line 6).....	2.0	2.0	1.9	1.9	2.0
38. Derivatives (Line 7).....	5.8	1.0	5.0	4.6	2.0
39. Other invested assets (Line 8).....	3.9	3.9	3.5	3.2	2.1
40. Receivables for securities (Line 9).....	0.1	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10).....	0.0	0.0	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

**FIVE-YEAR HISTORICAL DATA**

(continued)

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate.....	0	0	0	0	0
49. All other affiliated.....	100,000	100,000	100,000	100,000	100,000
50. Total of above Lines 44 to 49.....	100,000	100,000	100,000	100,000	100,000
51. Total investment in parent included in Lines 44 to 49 above.....	0	0	0	0	0
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	109,678,558	75,363,340	52,449,551	42,443,713	42,860,172
53. Total admitted assets (Page 2, Line 28, Col. 3).....	22,877,628,104	19,775,618,821	18,743,433,149	16,805,443,841	14,680,991,911
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income).....	1,383,713,316	652,503,882	1,021,479,134	780,376,770	557,401,488
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(29,151,642)	(7,455,564)	(24,795,776)	(15,890,971)	(30,680,197)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	(17,245,940)	21,440,857	20,267,293	6,911,511	10,161,043
57. Total of above Lines 54, 55 and 56.....	1,337,315,734	666,489,175	1,016,950,651	771,397,310	536,882,333
<b>Benefits and Reserve Increase (Page 6)</b>					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 & 8).....	1,280,264,919	1,108,018,181	940,857,081	894,298,986	830,469,640
59. Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6).....	22,258	18,536	30,914	36,708	16,823
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....	583,367,633	309,805,351	195,159,739	(244,679,635)	298,364,891
61. Increase in A&H reserves (Line 19, Col. 6).....	(26,222)	(27,855)	(52,141)	(34,789)	(37,740)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1).....	56,271	76,789	102,901	91,156	89,432
<b>Operating Percentages</b>					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	30.0	31.9	32.2	26.5	22.0
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	6.9	6.9	7.2	8.5	8.3
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	(7.2)	(16.2)	(37.9)	3.9	(28.9)
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	0.0	4.2	3.0	2.3	1.8
<b>A&amp;H Claim Reserve Adequacy</b>					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	0	0	0	0	0
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	0	0	0	0	0
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	2,000	2,000	2,000	2,000	2,000
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	10,000	10,000	10,000	10,000	10,000
<b>Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)</b>					
72. Industrial life (Page 6.1, Col. 2).....	0	0	0	0	0
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	(1,424,976)	(47,686,655)	11,155,131	70,752,306	25,768,634
74. Ordinary - individual annuities (Page 6, Col. 4).....	247,469,349	(139,602,830)	37,147,487	90,542,392	30,284,328
75. Ordinary - supplementary contracts.....	XXX	(65,591)	(153,884)	(5,673)	(36,037)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....	0	0	0	0	0
77. Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9).....	312,716	767,504	647,860	168,763	415,401
78. Group annuities (Page 6, Col. 5).....	37,740,323	207,717	37,153,154	23,131,757	10,131,867
79. A&H - group (Page 6.5, Col. 3).....	0	0	0	0	0
80. A&H - credit (Page 6.5, Col. 10).....	0	0	0	0	0
81. A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10).....	44,220	50,633	77,282	38,275	62,536
82. Aggregate of all other lines of business (Page 6, Col. 8).....	34,249,916	0	0	0	0
83. Fraternal (Page 6, Col. 7).....	0	0	0	0	0
84. Total (Page 6, Col. 1).....	318,391,549	(186,329,222)	86,027,028	184,627,820	66,626,730

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [ ] No [ ]

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR  
 NAIC Group Code.....634 NAIC Company Code.....65528

**LIFE INSURANCE**

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
<b>DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS</b>					
1. Life insurance.....	1,329,651,026	0	11,548	0	1,329,662,575
2. Annuity considerations.....	1,547,781,041	0	101,986,348	0	1,649,767,389
3. Deposit-type contract funds.....	2,486,352	XXX	0	XXX	2,486,352
4. Other considerations.....	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4).....	2,879,918,419	0	101,997,896	0	2,981,916,315
<b>DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS</b>					
<b>Life insurance:</b>					
6.1 Paid in cash or left on deposit.....	26,062	0	0	0	26,062
6.2 Applied to pay renewal premiums.....	18,716	0	0	0	18,716
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	32,517	0	0	0	32,517
6.4 Other.....	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	77,294	0	0	0	77,294
<b>Annuities:</b>					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	77,294	0	0	0	77,294
<b>DIRECT CLAIMS AND BENEFITS PAID</b>					
9. Death benefits.....	129,489,050	0	90,585	0	129,579,635
10. Matured endowments.....	1,204,637	0	0	0	1,204,637
11. Annuity benefits.....	89,158,702	0	6,417,967	0	95,576,669
12. Surrender values and withdrawals for life contracts.....	1,023,502,813	0	113,352,076	0	1,136,854,889
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	0	0	0	0	0
14. All other benefits, except accident and health.....	1,608,275	0	17,492	0	1,625,767
15. Totals.....	1,244,963,478	0	119,878,120	0	1,364,841,597

**DETAILS OF WRITE-INS**

1301. ....	0	0	0	0	0
1302. ....	0	0	0	0	0
1303. ....	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
<b>DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED</b>										
16. Unpaid December 31, prior year.....	274	30,947,211	0	0	37	45,366	0	0	311	30,992,577
17. Incurred during current year.....	1,221	126,425,393	0	0	111	199,713	0	0	1,332	126,625,106
<b>Settled during current year:</b>										
18.1 By payment in full.....	1,196	128,528,158	0	0	99	193,239	0	0	1,295	128,721,397
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	1,196	128,528,158	0	0	99	193,239	0	0	1,295	128,721,397
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	1,196	128,528,158	0	0	99	193,239	0	0	1,295	128,721,397
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	299	28,844,446	0	0	49	51,840	0	0	348	28,896,286
<b>POLICY EXHIBIT</b>										
20. In force December 31, prior year.....	392,190	95,009,659,184	0	(a).....0	7,146	10,655,175	0	0	399,336	95,020,314,359
21. Issued during year.....	116,599	35,451,488,783	0	0	0	0	0	0	116,599	35,451,488,783
22. Other changes to in force (Net).....	(32,182)	(7,248,732,545)	0	0	(120)	(243,943)	0	0	(32,302)	(7,248,976,488)
23. In force December 31 of current year.....	476,607	123,212,415,422	0	(a).....0	7,026	10,411,232	0	0	483,633	123,222,826,654

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.  
 Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.  
 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

**ACCIDENT AND HEALTH INSURANCE**

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....	0	0	0	0	0
24.1 Federal Employee Health Benefits Plan premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
<b>Other Individual Policies:</b>					
25.1 Non-cancelable (b).....	0	0	0	0	0
25.2 Guaranteed renewable (b).....	47,428	47,428	0	22,258	22,258
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	153	153	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	47,581	47,581	0	22,258	22,258
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	47,581	47,581	0	22,258	22,258

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....0.

**EXHIBIT OF LIFE INSURANCE**  
(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....	0	0	392,793	95,077,428	0	0	1	7,155	10,666	95,088,094
2. Issued during year.....	0	0	117,200	35,888,836	0	0	0	0	0	35,888,836
3. Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
4. Revived during year.....	0	0	735	167,856	0	0	0	0	0	167,856
5. Increased during year (net).....	0	0	-	286,137	0	0	0	0	0	286,137
6. Subtotals, Lines 2 to 5.....	0	0	117,935	36,342,829	0	0	0	0	0	36,342,829
7. Additions by dividends during year.....	XXX	0	XXX	6,100	XXX	0	XXX	XXX	0	6,100
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	510,728	131,426,357	0	0	1	7,155	10,666	131,437,023
<b>Deductions during year:</b>										
10. Death.....	0	0	925	103,655	0	0	XXX	101	217	103,872
11. Maturity.....	0	0	11	390	0	0	XXX	8	6	396
12. Disability.....	0	0	-	-	0	0	XXX	0	0	0
13. Expiry.....	0	0	115	19,295	0	0	0	0	0	19,295
14. Surrender.....	0	0	6,159	1,536,908	0	0	0	11	12	1,536,920
15. Lapse.....	0	0	25,986	5,968,957	0	0	0	0	0	5,968,957
16. Conversion.....	0	0	170	126,983	0	0	XXX	XXX	XXX	126,983
17. Decreased (net).....	0	0	12	343,222	0	0	0	0	9	343,231
18. Reinsurance.....	0	0	-	-	0	0	0	0	0	0
19. Aggregate write-ins for decreases.....	0	0	153	48,232	0	0	0	0	0	48,232
20. Totals (Lines 10 to 19).....	0	0	33,531	8,147,642	0	0	0	120	244	8,147,886
21. In force end of year (b) (Line 9 minus Line 20).....	0	0	477,197	123,278,715	0	0	1	7,035	10,422	123,289,137
22. Reinsurance ceded end of year.....	XXX	0	XXX	39,701,513	XXX	0	XXX	XXX	0	39,701,513
23. Line 21 minus Line 22.....	XXX	0	XXX	83,577,203	XXX	(a) 0	XXX	XXX	10,422	83,587,625

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**DETAILS OF WRITE-INS**

0801. ....	0	0	0	0	0	0	0	0	0	0
0802. ....	0	0	0	0	0	0	0	0	0	0
0803. ....	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901. ABR Acceleration.....	0	0	153	48,224	0	0	0	0	0	48,224
1902. LTC Acceleration.....	0	0	0	8	0	0	0	0	0	8
1903. ....	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	153	48,232	0	0	0	0	0	48,232

Life Accident and Health Companies Only:

(a) Group \$.....0; Individual \$.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0 , amount, \$.....0.

Additional accidental death benefits included in life certificates were in amount \$.....0. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?.....

**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)

**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX	0	XXX	502
25. Other paid-up insurance.....	0	0	6,072	71,915
26. Debit ordinary insurance.....	XXX	XXX	0	0

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....	0	0	0	0
28. Term policies-other.....	36,873	12,794,159	75,805	24,804,916
29. Other term insurance-decreasing.....	XXX	0	XXX	3
30. Other term insurance.....	XXX	6,475	XXX	86,070
31. Totals (Lines 27 to 30).....	36,873	12,800,634	75,805	24,890,989
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX	XXX	XXX	5,384
33. Totals, extended term insurance.....	XXX	XXX	383	7,885
34. Totals, whole life and endowment.....	80,327	23,088,202	401,009	98,374,457
35. Totals (Lines 31 to 34).....	117,200	35,888,836	477,197	123,278,715

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	0	0	0	0
37. Ordinary.....	35,704,957	183,879	123,102,763	175,951
38. Credit Life (Group and Individual).....	0	0	0	0
39. Group.....	0	0	10,422	0
40. Totals (Lines 36 to 39).....	35,704,957	183,879	123,113,185	175,951

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21.....	0	0	0	0
45. Group Permanent Insurance included in Line 21.....	0	0	7,035	10,422

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	491,464
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**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1
47.2

**POLICIES WITH DISABILITY PROVISIONS**

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance\
48. Waiver of Premium.....	0	0	14,112	4,467	0	0	7	4
49. Disability Income.....	0	0	2,444	2,815	0	0	0	0
50. Extended Benefits.....	0	0	XXX	XXX	0	0	13	368
51. Other.....	0	0	0	0	0	0	0	0
52. Total.....	0	(a) 0	16,556	(a) 7,282	0	(a) 0	20	(a) 372

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.



**EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE  
AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS,  
ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	41	414	0	3
2. Issued during year.....	5	83	0	0
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	46	497	0	3
Deductions during year:				
6. Decreased (net).....	0	64	0	0
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	0	64	0	0
9. In force end of year.....	46	433	0	3
10. Amount on deposit.....	2,464,101	(a) 15,591,543	0	(a) 16,324
11. Income now payable.....	46	433	0	3
12. Amount of income payable.....	(a) 240,658	(a) 3,748,638	(a) 0	(a) 0

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	511	404,149	1,058	40,582
2. Issued during year.....	42	51,331	2,149	16
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	553	455,480	3,207	40,598
Deductions during year:				
6. Decreased (net).....	1	21,836	0	2,441
7. Reinsurance ceded.....	0	2,016	0	0
8. Totals (Lines 6 and 7).....	1	23,852	0	2,441
9. In force end of year.....	552	431,628	3,207	38,157
Income now payable:				
10. Amount of income payable.....	(a) 2,443,393	XXX	XXX	(a) 0
Deferred fully paid:				
11. Account balance.....	XXX	(a) 4,182,973,343	XXX	(a) 19,902,902
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 8,667,874,779	XXX	(a) 1,371,101,907

**ACCIDENT AND HEALTH INSURANCE**

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	0	0	0	0	613	44,536
2. Issued during year.....	0	0	0	0	0	0
3. Reinsurance assumed.....	0	0	0	0	0	0
4. Increased during year (net).....	0	XXX	0	XXX	0	XXX
5. Total (Lines 1 to 4).....	0	XXX	0	XXX	613	XXX
Deductions during year:						
6. Conversions.....	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	0	XXX	0	XXX	37	XXX
8. Reinsurance ceded.....	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8).....	0	XXX	0	XXX	37	XXX
10. In force end of year.....	0	(a) 0	0	(a) 0	576	(a) 40,381

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year.....	1,336	0
2. Issued during year.....	210	0
3. Reinsurance assumed.....	0	0
4. Increased during year (net).....	0	0
5. Total (Lines 1 to 4).....	1,546	0
Deductions during year:		
6. Decreased (net).....	231	0
7. Reinsurance ceded.....	0	0
8. Totals (Lines 6 and 7).....	231	0
9. In force end of year.....	1,315	0
10. Amount of account balance.....	(a) 28,396,194	(a) 0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

**FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	53,538,698
2. Current year's realized pre-tax capital gains/(losses) of \$.....8,437,195 transferred into the reserve net of taxes of \$.....1,771,811.....	6,665,384
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	60,204,082
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	5,899,602
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	54,304,480

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2019.....	5,495,139	404,463	0	5,899,602
2. 2020.....	4,500,685	1,038,715	0	5,539,400
3. 2021.....	4,026,743	1,138,959	0	5,165,702
4. 2022.....	3,637,055	1,188,918	0	4,825,973
5. 2023.....	3,029,747	1,000,514	0	4,030,262
6. 2024.....	2,409,416	856,848	0	3,266,264
7. 2025.....	2,631,247	370,727	0	3,001,974
8. 2026.....	2,537,635	(2,875)	0	2,534,761
9. 2027.....	2,564,169	27,962	0	2,592,131
10. 2028.....	2,604,615	(7,494)	0	2,597,121
11. 2029.....	2,576,878	951	0	2,577,829
12. 2030.....	2,460,554	33,124	0	2,493,678
13. 2031.....	2,357,899	32,890	0	2,390,789
14. 2032.....	2,183,923	36,259	0	2,220,182
15. 2033.....	1,960,388	37,529	0	1,997,917
16. 2034.....	2,041,383	38,950	0	2,080,333
17. 2035.....	1,470,409	40,523	0	1,510,932
18. 2036.....	1,101,234	42,269	0	1,143,503
19. 2037.....	571,697	43,986	0	615,683
20. 2038.....	554,463	46,027	0	600,490
21. 2039.....	368,282	50,446	0	418,728
22. 2040.....	414,272	52,685	0	466,957
23. 2041.....	81,095	50,325	0	131,420
24. 2042.....	59,189	46,078	0	105,267
25. 2043.....	65,776	47,972	0	113,749
26. 2044.....	72,670	44,918	0	117,588
27. 2045.....	40,636	14,085	0	54,721
28. 2046.....	1,742,643	9,294	0	1,751,937
29. 2047.....	(12,096)	416	0	(11,680)
30. 2048.....	(9,039)	(5,322)	0	(14,361)
31. 2049 and Later.....	0	(14,761)	0	(14,761)
32. Total (Lines 1 to 31).....	53,538,707	6,665,384	0	60,204,091

## ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	105,449,870	23,589,680	129,039,550	1,444,246	13,991,130	15,435,377	144,474,926
2. Realized capital gains/(losses) net of taxes - General Account.....	(16,579,531)	0	(16,579,531)	0	(92,425)	(92,425)	(16,671,956)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(837,218)	0	(837,218)	(209,039)	14,315,124	14,106,085	13,268,867
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	27,584,585	5,125,267	32,709,852	0	807,563	807,563	33,517,416
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	115,617,706	28,714,947	144,332,653	1,235,207	29,021,393	30,256,600	174,589,253
9. Maximum reserve.....	133,849,587	27,944,973	161,794,560	2,213,121	124,229,840	126,442,961	288,237,521
10. Reserve objective.....	80,906,018	21,483,272	102,389,290	1,901,570	123,200,419	125,101,989	227,491,279
11. 20% of (Line 10 minus Line 8).....	(6,942,338)	(1,446,335)	(8,388,673)	133,273	18,835,805	18,969,078	10,580,405
12. Balance before transfers (Lines 8 + 11).....	108,675,368	27,268,612	135,943,981	1,368,480	47,857,198	49,225,678	185,169,658
13. Transfers.....	0	0	0	0	0	0	0
14. Voluntary contribution.....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero.....	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	108,675,368	27,268,612	135,943,981	1,368,480	47,857,198	49,225,678	185,169,658

## ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>LONG-TERM BONDS</b>												
1		Exempt obligations.....	244,523,195	XXX	XXX	244,523,195	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	9,271,904,838	XXX	XXX	9,271,904,838	0.0005	4,635,952	0.0016	14,835,048	0.0033	30,597,286
3	2	High quality.....	6,251,610,860	XXX	XXX	6,251,610,860	0.0021	13,128,383	0.0064	40,010,310	0.0106	66,267,075
4	3	Medium quality.....	434,686,893	XXX	XXX	434,686,893	0.0099	4,303,400	0.0263	11,432,265	0.0376	16,344,227
5	4	Low quality.....	126,433,402	XXX	XXX	126,433,402	0.0245	3,097,618	0.0572	7,231,991	0.0817	10,329,609
6	5	Lower quality.....	36,693,628	XXX	XXX	36,693,628	0.0630	2,311,699	0.1128	4,139,041	0.1880	6,898,402
7	6	In or near default.....	12,584,627	XXX	XXX	12,584,627	0.0000	0	0.2370	2,982,557	0.2370	2,982,557
8		Total unrated multi-class securities acquired by conversion.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	16,378,437,443	XXX	XXX	16,378,437,443	XXX	27,477,052	XXX	80,631,211	XXX	133,419,156
<b>PREFERRED STOCKS</b>												
10	1	Highest quality.....	11,700,000	XXX	XXX	11,700,000	0.0005	5,850	0.0016	18,720	0.0033	38,610
11	2	High quality.....	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
12	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	11,700,000	XXX	XXX	11,700,000	XXX	5,850	XXX	18,720	XXX	38,610
<b>SHORT-TERM BONDS</b>												
18		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
20	2	High quality.....	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
21	3	Medium quality.....	2,390,637	XXX	XXX	2,390,637	0.0099	23,667	0.0263	62,874	0.0376	89,888
22	4	Low quality.....	2,662,128	XXX	XXX	2,662,128	0.0245	65,222	0.0572	152,274	0.0817	217,496
23	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
24	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (sum of Lines 18 through 24).....	5,052,765	XXX	XXX	5,052,765	XXX	88,889	XXX	215,147	XXX	307,384
<b>DERIVATIVE INSTRUMENTS</b>												
26		Exchange traded.....	24,237,918	XXX	XXX	24,237,918	0.0005	12,119	0.0016	38,781	0.0033	79,985
27	1	Highest quality.....	1,349,112	XXX	XXX	1,349,112	0.0005	675	0.0016	2,159	0.0033	4,452
28	2	High quality.....	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33		Total derivative instruments.....	25,587,030	XXX	XXX	25,587,030	XXX	12,794	XXX	40,939	XXX	84,437
34		Total (Lines 9 + 17 + 25 + 33).....	16,420,777,238	XXX	XXX	16,420,777,238	XXX	27,584,585	XXX	80,906,018	XXX	133,849,587

## ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

### Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>MORTGAGE LOANS</b>												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	.0	.0	XXX	.0	0.0011	.0	0.0057	.0	0.0074	.0
36		Farm mortgages - CM2 - high quality.....	.0	.0	XXX	.0	0.0040	.0	0.0114	.0	0.0149	.0
37		Farm mortgages - CM3 - medium quality.....	.0	.0	XXX	.0	0.0069	.0	0.0200	.0	0.0257	.0
38		Farm mortgages - CM4 - low medium quality.....	.0	.0	XXX	.0	0.0120	.0	0.0343	.0	0.0428	.0
39		Farm mortgages - CM5 - low quality.....	.0	.0	XXX	.0	0.0183	.0	0.0486	.0	0.0628	.0
40		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	0.0003	.0	0.0007	.0	0.0011	.0
41		Residential mortgages-all other.....	.0	.0	XXX	.0	0.0015	.0	0.0034	.0	0.0046	.0
42		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	0.0003	.0	0.0007	.0	0.0011	.0
43		Commercial mortgages-all other - CM1 - highest quality.....	2,680,803,452	.0	XXX	2,680,803,452	0.0011	2,948,884	0.0057	15,280,580	0.0074	19,837,946
44		Commercial mortgages-all other - CM2 - high quality.....	544,095,821	.0	XXX	544,095,821	0.0040	2,176,383	0.0114	6,202,692	0.0149	8,107,028
45		Commercial mortgages-all other - CM3 - medium quality.....	.0	.0	XXX	.0	0.0069	.0	0.0200	.0	0.0257	.0
46		Commercial mortgages-all other - CM4 - low medium quality.....	.0	.0	XXX	.0	0.0120	.0	0.0343	.0	0.0428	.0
47		Commercial mortgages-all other - CM5 - low quality.....	.0	.0	XXX	.0	0.0183	.0	0.0486	.0	0.0628	.0
Overdue, not in process:												
48		Farm mortgages.....	.0	.0	XXX	.0	0.0480	.0	0.0868	.0	0.1371	.0
49		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	0.0006	.0	0.0014	.0	0.0023	.0
50		Residential mortgages-all other.....	.0	.0	XXX	.0	0.0029	.0	0.0066	.0	0.0103	.0
51		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	0.0006	.0	0.0014	.0	0.0023	.0
52		Commercial mortgages-all other.....	.0	.0	XXX	.0	0.0480	.0	0.0868	.0	0.1371	.0
In process of foreclosure:												
53		Farm mortgages.....	.0	.0	XXX	.0	0.0000	.0	0.1942	.0	0.1942	.0
54		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	0.0000	.0	0.0046	.0	0.0046	.0
55		Residential mortgages-all other.....	.0	.0	XXX	.0	0.0000	.0	0.0149	.0	0.0149	.0
56		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	0.0000	.0	0.0046	.0	0.0046	.0
57		Commercial mortgages-all other.....	.0	.0	XXX	.0	0.0000	.0	0.1942	.0	0.1942	.0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	3,224,899,273	.0	XXX	3,224,899,273	XXX	5,125,267	XXX	21,483,272	XXX	27,944,973
59		Schedule DA mortgages.....	.0	.0	XXX	.0	0.0034	.0	0.0114	.0	0.0149	.0
60		Total mortgage loans on real estate (Lines 58 + 59).....	3,224,899,273	.0	XXX	3,224,899,273	XXX	5,125,267	XXX	21,483,272	XXX	27,944,973

## ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>COMMON STOCK</b>												
1		Unaffiliated public.....	3,581,265	XXX	XXX	3,581,265	0.0000	0	(a).....0.2000	716,253	(a).....0.2000	716,253
2		Unaffiliated private.....	3,380,000	XXX	XXX	3,380,000	0.0000	0	.....0.1945	657,410	.....0.1945	657,410
3		Federal Home Loan Bank.....	86,542,100	XXX	XXX	86,542,100	0.0000	0	.....0.0061	527,907	.....0.0097	839,458
4		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed income highest quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed income high quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed income medium quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed income low quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed income lower quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed income in or near default.....	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated common stock public.....	0	0	0	0	0.0000	0	(a).....0.0000	0	(a).....0.0000	0
13		Unaffiliated common stock private.....	0	0	0	0	0.0000	0	.....0.1945	0	.....0.1945	0
14		Real estate.....	0	0	0	0	(b).....0.0000	0	(b).....0.0000	0	(b).....0.0000	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	.....0.1580	0	.....0.1580	0
16		Affiliated - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1945	0	.....0.1945	0
17		Total common stock (sum of Lines 1 through 16).....	93,503,365	0	0	93,503,365	XXX	0	XXX	1,901,570	XXX	2,213,121
<b>REAL ESTATE</b>												
18		Home office property (General Account only).....	0	0	0	0	0.0000	0	.....0.0912	0	.....0.0912	0
19		Investment properties.....	0	0	0	0	0.0000	0	.....0.0912	0	.....0.0912	0
20		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	.....0.1337	0	.....0.1337	0
21		Total real estate (sum of Lines 18 through 20).....	0	0	0	0	XXX	0	XXX	0	XXX	0
<b>OTHER INVESTED ASSETS</b>												
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
22		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
23	1	Highest quality.....	0	XXX	XXX	0	0.0005	0	.....0.0016	0	.....0.0033	0
24	2	High quality.....	6,987,880	XXX	XXX	6,987,880	0.0021	14,675	.....0.0064	44,722	.....0.0106	74,072
25	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	.....0.0263	0	.....0.0376	0
26	4	Low quality.....	0	XXX	XXX	0	0.0245	0	.....0.0572	0	.....0.0817	0
27	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	.....0.1128	0	.....0.1880	0
28	6	In or near default.....	0	XXX	XXX	0	0.0000	0	.....0.2370	0	.....0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	6,987,880	XXX	XXX	6,987,880	XXX	14,675	XXX	44,722	XXX	74,072

**ASSET VALUATION RESERVE (continued)**  
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations  
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS</b>												
30	1	Highest quality.....	84,987,724	XXX	XXX	84,987,724	0.0005	42,494	0.0016	135,980	0.0033	280,459
31	2	High quality.....	11,689,271	XXX	XXX	11,689,271	0.0021	24,547	0.0064	74,811	0.0106	123,906
32	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	96,676,995	XXX	XXX	96,676,995	XXX	67,041	XXX	210,792	XXX	404,366
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS</b>												
In Good Standing Affiliated:												
38		Mortgages - CM1 - highest quality.....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality.....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - medium quality.....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - low medium quality.....	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality.....	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other.....	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
Overdue, Not in Process Affiliated:												
46		Farm mortgages.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other.....	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
In Process of foreclosure Affiliated:												
51		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants.....	0	0	XXX	0	(c) 0.0000	0	(c) 0.0000	0	(c) 0.0000	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior.....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other.....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

**ASSET VALUATION RESERVE (continued)**  
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations  
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK</b>												
65		Unaffiliated public.....	0	XXX	XXX	0	0.0000	0	(a) 0.0000	0	(a) 0.0000	0
66		Unaffiliated private.....	601,810,224	XXX	XXX	601,810,224	0.0000	0	0.1945	117,052,089	0.1945	117,052,089
67		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69		Affiliated other - all other.....	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	601,810,224	XXX	XXX	601,810,224	XXX	0	XXX	117,052,089	XXX	117,052,089
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE</b>												
71		Home office property (general account only).....	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72		Investment properties.....	44,658,986	0	0	44,658,986	0.0000	0	0.0912	4,072,900	0.0912	4,072,900
73		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	44,658,986	0	0	44,658,986	XXX	0	XXX	4,072,900	XXX	4,072,900
<b>LOW INCOME HOUSING TAX CREDIT INVESTMENTS</b>												
75		Guaranteed federal low income housing tax credit.....	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit.....	115,213,860	0	0	115,213,860	0.0063	725,847	0.0120	1,382,566	0.0190	2,189,063
77		Guaranteed state low income housing tax credit.....	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit.....	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79		All other low income housing tax credit.....	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79).....	115,213,860	0	0	115,213,860	XXX	725,847	XXX	1,382,566	XXX	2,189,063
<b>ALL OTHER INVESTMENTS</b>												
81		NAIC 1 working capital finance investments.....	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82		NAIC 2 working capital finance investments.....	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83		Other invested assets - Schedule BA.....	2,768,043	XXX	0	2,768,043	0.0000	0	0.1580	437,351	0.1580	437,351
84		Other short-term invested assets - Schedule DA.....	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	2,768,043	XXX	0	2,768,043	XXX	0	XXX	437,351	XXX	437,351
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	868,115,988	0	0	868,115,988	XXX	807,563	XXX	123,200,419	XXX	124,229,840

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(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).  
 (b) Determined using same factors and breakdowns used for directly owned real estate.  
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.



### **ASSET VALUATION RESERVE (continued)**

Basic Contributions, Reserve Objective and Maximum Reserve Calculations  
Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
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**NONE**

**SCHEDULE F**

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
<b>CLAIMS DISPOSED OF DURING CURRENT YEAR</b>							
<b>Death Claims - Ordinary</b>							
C10008696.....	NA.....	CA.....	2016.....	350,000	2,500	0	Company Claimed Material Misrepresentation.....
LS0513344.....	201701653.....	CO.....	2017.....	36,741	5,000	0	Company Claimed Material Misrepresentation.....
LS0438743.....	NA.....	NJ.....	2018.....	138,000	137,804	0	Company claims the policy lapsed prior to claim.....
LS0496933.....	201701596.....	VA.....	2017.....	200,000	25,000	0	Company Claimed Material Misrepresentation.....
7102904.....	201800673.....	FL.....	2018.....	500,000	62,500	0	Company Claimed Material Misrepresentation.....
LS0623262.....	.....	CA.....	2018.....	1,500,000	50,000	0	Company Claimed Material Misrepresentation.....
LS0289783.....	NA.....	CA.....	2019.....	100,000	4,116	0	Company claims she does not qualify for Chronic Illness benefit
0199999.	Death Claims - Ordinary.....			2,824,741	286,920	0	XXX.....
0599999.	Subtotal - Disposed Death Claims.....			2,824,741	286,920	0	XXX.....
2699999.	Subtotal - Claims Disposed of During Current Year.....			2,824,741	286,920	0	XXX.....
<b>CLAIMS RESISTED DURING CURRENT YEAR</b>							
<b>Death Claims - Ordinary</b>							
LS0487301.....	201701318.....	CA.....	2017.....	750,000	0	750,000	Company Claimed Material Misrepresentation.....
7091116.....	201602465.....	OH.....	2016.....	150,000	0	150,000	Company Claimed Material Misrepresentation.....
LS0514886.....	201701439.....	TX.....	2017.....	215,415	0	215,418	Company Claimed Material Misrepresentation.....
LS0567073.....	201801758.....	NC.....	2018.....	200,000	0	200,000	Company Claimed Material Misrepresentation.....
LS0621540.....	201802683.....	CA.....	2018.....	75,000	0	75,000	Company Claimed Material Misrepresentation.....
LS0711947.....	201901152.....	IL.....	2019.....	100,000	0	100,000	Company Claimed Material Misrepresentation.....
LS0608194.....	201801334.....	IL.....	2018.....	520,328	0	520,328	Company Claimed Material Misrepresentation.....
LS0651770.....	NA.....	CA.....	2018.....	300,000	0	300,000	Company Claimed Material Misrepresentation.....
LS0295666.....	NA.....	CO.....	2019.....	100,000	0	100,000	Company claims she does not qualify for Chronic Illness benefit
C10011935.....	201901084.....	LA.....	2019.....	100,000	0	100,000	Company Claimed misstatement of age applies.....
LS0616708.....	201900769.....	AR.....	2019.....	50,000	0	50,000	Company Claimed Material Misrepresentation.....
2799999.	Death Claims - Ordinary.....			2,560,743	0	2,560,746	XXX.....
3199999.	Subtotal - Resisted Death Claims.....			2,560,743	0	2,560,746	XXX.....
5299999.	Subtotal - Claims Resisted of During Current Year.....			2,560,743	0	2,560,746	XXX.....
5399999.	Totals.....			5,385,484	286,920	2,560,746	XXX.....

## SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
<b>PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS</b>																		
1. Premiums written.....	47,322	XXX	0	XXX	0	XXX	0	XXX	0	XXX	47,169	XXX	0	XXX	0	XXX	153	XXX
2. Premiums earned.....	47,863	XXX	0	XXX	0	XXX	0	XXX	0	XXX	47,710	XXX	0	XXX	0	XXX	153	XXX
3. Incurred claims.....	22,258	46.5	0	0.0	0	0.0	0	0.0	0	0.0	22,258	46.7	0	0.0	0	0.0	0	0.0
4. Cost containment expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	22,258	46.5	0	0.0	0	0.0	0	0.0	0	0.0	22,258	46.7	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	(25,701)	(53.7)	0	0.0	0	0.0	0	0.0	0	0.0	(25,701)	(53.9)	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	2	0.0	0	0.0	0	0.0	0	0.0	0	0.0	2	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees.....	1	0.0	0	0.0	0	0.0	0	0.0	0	0.0	1	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred.....	3	0.0	0	0.0	0	0.0	0	0.0	0	0.0	3	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds.....	51,303	107.2	0	0.0	0	0.0	0	0.0	0	0.0	51,150	107.2	0	0.0	0	0.0	153	100.0
13. Dividends or refunds.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds.....	51,303	107.2	0	0.0	0	0.0	0	0.0	0	0.0	51,150	107.2	0	0.0	0	0.0	153	100.0
<b>DETAILS OF WRITE-INS</b>																		
1101. ....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102. ....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103. ....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)**

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts					
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other	
<b>PART 2 - RESERVES AND LIABILITIES</b>										
A. Premium Reserves:										
1. Unearned premiums.....	6,093	.0	.0	.0	.0	6,081	.0	.0	.0	12
2. Advance premiums.....	.714	.0	.0	.0	.0	.711	.0	.0	.0	.3
3. Reserve for rate credits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Total premium reserves, current year.....	6,807	.0	.0	.0	.0	6,792	.0	.0	.0	15
5. Total premium reserves, prior year.....	7,347	.0	.0	.0	.0	7,333	.0	.0	.0	14
6. Increase in total premium reserves.....	(540)	.0	.0	.0	.0	(541)	.0	.0	.0	.1
B. Contract Reserves:										
1. Additional reserves (a).....	414,165	.0	.0	.0	.0	414,165	.0	.0	.0	.0
2. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Total contract reserves, current year.....	414,165	.0	.0	.0	.0	414,165	.0	.0	.0	.0
4. Total contract reserves, prior year.....	439,866	.0	.0	.0	.0	439,866	.0	.0	.0	.0
5. Increase in contract reserves.....	(25,701)	.0	.0	.0	.0	(25,701)	.0	.0	.0	.0
C. Claim Reserves and Liabilities:										
1. Total current year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0	.0
2. Total prior year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0	.0
3. Increase.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

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**PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES**

1. Claims Paid During the Year:										
1.1 On claims incurred prior to current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
1.2 On claims incurred during current year.....	22,258	.0	.0	.0	.0	22,258	.0	.0	.0	.0
2. Claim Reserves and Liabilities, December 31, current year:										
2.1 On claims incurred prior to current year.....	2,000	.0	.0	.0	.0	2,000	.0	.0	.0	.0
2.2 On claims incurred during current year.....	8,000	.0	.0	.0	.0	8,000	.0	.0	.0	.0
3. Test:										
3.1 Lines 1.1 and 2.1.....	2,000	.0	.0	.0	.0	2,000	.0	.0	.0	.0
3.2 Claim reserves and liabilities, December 31, prior year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0	.0
3.3 Line 3.1 minus Line 3.2.....	(8,000)	.0	.0	.0	.0	(8,000)	.0	.0	.0	.0

**PART 4 - REINSURANCE**

A. Reinsurance Assumed:										
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
B. Reinsurance Ceded:										
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

**NONE**

(a) Includes \$.0 premium deficiency reserve.

**SCHEDULE H - PART 5 - HEALTH CLAIMS**

	1 Medical	2 Dental	3 Other	4 Total
<b>A. Direct:</b>				
1. Incurred claims.....	22,258	0	0	22,258
2. Beginning claim reserves and liabilities.....	10,000	0	0	10,000
3. Ending claim reserves and liabilities.....	10,000	0	0	10,000
4. Claims paid.....	22,258	0	0	22,258
<b>B. Assumed Reinsurance:</b>				
5. Incurred claims.....	0	0	0	0
6. Beginning claim reserves and liabilities.....	0	0	0	0
7. Ending claim reserves and liabilities.....	0	0	0	0
8. Claims paid.....	0	0	0	0
<b>C. Ceded Reinsurance:</b>				
9. Incurred claims.....	0	0	0	0
10. Beginning claim reserves and liabilities.....	0	0	0	0
11. Ending claim reserves and liabilities.....	0	0	0	0
12. Claims paid.....	0	0	0	0
<b>D. Net:</b>				
13. Incurred claims.....	22,258	0	0	22,258
14. Beginning claim reserves and liabilities.....	10,000	0	0	10,000
15. Ending claim reserves and liabilities.....	10,000	0	0	10,000
16. Claims paid.....	22,258	0	0	22,258
<b>E. Net Incurred Claims and Cost Containment Expenses:</b>				
17. Incurred claims and cost containment expenses.....	22,258	0	0	22,258
18. Beginning reserves and liabilities.....	10,000	0	0	10,000
19. Ending reserves and liabilities.....	10,000	0	0	10,000
20. Paid claims and cost containment expenses.....	22,258	0	0	22,258

**Sch. S - Pt. 1 - Sn. 1**  
**NONE**

**Sch. S - Pt. 1 - Sn. 2**  
**NONE**

**SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
<b>Life and Annuity - Affiliates - U.S. - Other</b>						
66680.....	03-0144090....	04/30/1999	National Life Insurance Company.....	VT.....	.....0	.....0
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				.....0	.....0
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				.....0	.....0
0799999.	Total - Life and Annuity Affiliates.....				.....0	.....0
<b>Life and Annuity - Non-Affiliates - U.S. Non-Affiliates</b>						
60895.....	35-0145825....	01/19/1983	American United Life Ins Co.....	IN.....	.....0	.....0
60895.....	35-0145825....	01/19/1983	American United Life Insurance Co.....	IN.....	.....0	.....0
86258.....	13-2572994....	01/01/2003	General Re Life Corp.....	CT.....	.....0	.....4,947,853
88340.....	59-2859797....	06/01/1993	Hannover Life Reinsurance Company of America.....	FL.....	.....0	.....25,000
88340.....	59-2859797....	07/26/2012	Hannover Life Reinsurance Company of America.....	FL.....	.....210,000	.....210,000
88340.....	59-2859797....	08/15/2013	Hannover Life Reinsurance Company of America.....	FL.....	.....12,725	.....250,000
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	.....0	.....0
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	.....0	.....0
66346.....	58-0828824....	06/01/1973	Munich American Reassur Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	05/01/1999	Munich American Reassurance Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	04/01/2004	Munich American Reassurance Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	12/01/2008	Munich American Reassurance Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	06/01/2009	Munich American Reassurance Co.....	GA.....	.....60,913	.....62,500
66346.....	58-0828824....	07/26/2012	Munich American Reassurance Co.....	GA.....	.....70,000	.....70,000
66346.....	58-0828824....	08/01/2013	Munich American Reassurance Co.....	GA.....	.....0	.....0
66346.....	58-0828824....	08/15/2013	Munich American Reassurance Co.....	GA.....	.....0	.....0
93572.....	43-1235868....	01/01/2002	RGA Reinsurance Co.....	MO.....	.....0	.....24,445
93572.....	43-1235868....	04/01/2004	RGA Reinsurance Co.....	MO.....	.....0	.....15,205
92572.....	43-1235868....	06/01/2009	RGA Reinsurance Co.....	MO.....	.....137,700	.....137,500
97071.....	13-3126819....	07/01/2008	SCOR Global Life Americas Reinsurance Co.....	MO.....	.....10,985	.....0
64688.....	75-6020048....	12/01/2008	SCOR Global Life Americas Reinsurance Co.....	TX.....	.....0	.....0
64688.....	75-6020048....	08/15/2013	SCOR Global Life Americas Reinsurance Co.....	TX.....	.....0	.....0
87572.....	23-2038295....	07/01/1993	Scottish Re.....	DE.....	.....0	.....50,000
68713.....	84-0499703....	04/01/2004	Security Life of Denver Ins Co.....	CO.....	.....0	.....0
82627.....	06-0839705....	05/05/1974	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	02/01/1984	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	11/01/1985	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	03/16/1989	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	01/01/1990	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....50,000
82627.....	06-0839705....	04/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	10/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....180,000
82627.....	06-0839705....	11/18/2006	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	04/01/2007	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	08/15/2013	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	07/01/1993	Swiss Re Life & Health America Inc.....	CT.....	.....0	.....0
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				.....502,323	.....6,022,503
1099999.	Total - Life and Annuity Non-Affiliates.....				.....502,323	.....6,022,503
1199999.	Total - Life and Annuity.....				.....502,323	.....6,022,503
2399999.	Total U.S.....				.....502,323	.....6,022,503
9999999.	Total.....				.....502,323	.....6,022,503

## SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities  
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
<b>General Account - Authorized - Affiliates - U.S. - Captive</b>														
16057	81-3685613	10/01/2016	Longhorn Reinsurance Company	VT	CO/I	OL	19,628,580,081	1,254,073,208	1,088,442,293	208,871,299	0	0	0	1,194,934,098
0199999	Total - General Account - Authorized - Affiliates - U.S. - Captive						19,628,580,081	1,254,073,208	1,088,442,293	208,871,299	0	0	0	1,194,934,098
<b>General Account - Authorized - Affiliates - U.S. - Other</b>														
66680	03-0144090	04/30/1999	National Life Insurance Company	VT	YRT/I	OL	158,384	309	291	171	0	0	0	0
0299999	Total - General Account - Authorized - Affiliates - U.S. - Other						158,384	309	291	171	0	0	0	0
0399999	Total - General Account - Authorized - Affiliates - U.S. - Total						19,628,738,465	1,254,073,517	1,088,442,584	208,871,470	0	0	0	1,194,934,098
0799999	Total - General Account - Authorized - Affiliates						19,628,738,465	1,254,073,517	1,088,442,584	208,871,470	0	0	0	1,194,934,098
<b>General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates</b>														
74900	63-0483783	10/24/2016	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	150,667,065	310,344	193,921	98,217	0	0	0	0
74900	63-0483783	10/28/2019	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	13,179,666	25,302	0	0	0	0	0	0
80659	82-4533188	10/24/2016	The Canada Life Assurance Company	MI	YRT/I	XXXLO	674,613,506	1,402,905	741,656	468,701	0	0	0	0
80659	82-4533188	07/01/2018	The Canada Life Assurance Company	MI	YRT/I	XXXLO	173,958,896	80,976	13,545	130,006	0	0	0	0
80659	82-4533188	10/28/2019	The Canada Life Assurance Company	MI	YRT/I	XXXLO	27,447,859	21,048	0	1,347	0	0	0	0
86258	13-2572994	01/01/2003	General Re Life Corp	CT	YRT/I	XXXLO	334,863,278	1,481,669	1,919,715	2,078,750	0	0	0	0
88340	59-2859797	06/01/1993	Hannover Life Reinsurance Co of America	FL	CO/I	OL	900,172	31,567	33,156	6,775	0	0	0	0
88340	59-2859797	07/01/2012	Hannover Life Reinsurance Company of America	FL	CO/I	XXXL	206,005,000	3,681,145	3,465,029	778,948	0	0	0	0
88340	59-2859797	08/15/2013	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	955,472,627	800,067	754,136	533,856	0	0	0	0
88340	59-2859797	01/01/2015	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	60,095,352	107,502	86,700	53,892	0	0	0	0
88340	59-2859797	11/30/2016	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	207,591,738	485,024	323,934	127,089	0	0	0	0
88340	59-2859797	12/31/2018	Hannover Life Reinsurance Company of America	FL	COFW/I	XXXL	7,249,626,394	76,096,992	59,653,813	23,388,803	0	0	0	31,451,052
88340	59-2859797	12/31/2018	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	321,664,727	70,313	0	656,673	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	CO/I	XXXL	155,313,243	2,984,174	3,474,753	377,690	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	XXXLO	3,396,043	48,972	49,185	66,560	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	OL	351,631	9,070	9,015	15,130	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	XXXLO	27,000,161	247,336	258,332	282,496	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	OL	735,101	8,012	11,163	9,457	0	0	0	0
66346	58-0828824	04/01/2004	Munich American Reassurance Co	GA	YRT/I	XXXLO	77,587	895	811	867	0	0	0	0
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	YRT/I	XXXLO	1,852,312,096	3,614,936	2,720,480	1,834,274	0	0	0	0
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	YRT/I	OL	45,462	1,328	1,241	674	0	0	0	0
66346	58-0828824	06/01/2009	Munich American Reassurance Co	GA	CO/I	XXXL	337,734,996	6,557,658	6,283,457	1,084,585	0	0	0	0
66346	58-0828824	07/26/2012	Munich American Reassurance Co	GA	CO/I	XXXL	68,663,000	1,227,010	1,154,981	259,633	0	0	0	0
66346	58-0828824	08/01/2013	Munich American Reassurance Co	GA	YRT/I	XXXLO	133,247,419	437,803	391,344	241,973	0	0	0	0
66346	58-0828824	08/15/2013	Munich American Reassurance Co	GA	YRT/I	XXXLO	85,982,086	94,633	88,732	98,125	0	0	0	0
66346	58-0828824	07/01/2018	Munich American Reassurance Co	GA	YRT/I	XXXLO	166,275,535	79,663	14,443	63,386	0	0	0	0
66346	58-0828824	03/01/2019	Munich American Reassurance Co	GA	YRT/I	XXXLO	896,962	532	0	249	0	0	0	0
66346	58-0828824	10/28/2019	Munich American Reassurance Co	GA	YRT/I	XXXLO	95,683,222	106,713	0	0	0	0	0	0



**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities  
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance	
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
60895	35-0145825	09/01/1999	Optimum Re	IN	CO/I	OL	0	4,163,557	4,117,099	89,993	0	0	0	0	
93572	43-1235868	04/01/2004	RGA Reinsurance Co	MO	YRT/I	XXXLO	2,185,965,015	6,782,850	5,893,409	5,029,930	0	0	0	0	
93572	43-1235868	04/01/2004	RGA Reinsurance Co	MO	YRT/I	OL	13,956,100	56,788	69,171	42,468	0	0	0	0	
93572	43-1235868	06/01/2009	RGA Reinsurance Co	MO	CO/I	XXXL	777,182,542	15,505,551	14,875,379	2,623,335	0	0	0	0	
93572	43-1235868	11/27/2013	RGA Reinsurance Co	MO	YRT/I	OL	59,864,831	60,817	56,062	65,946	0	0	0	0	
93572	43-1235868	07/01/2018	RGA Reinsurance Co	MO	YRT/I	XXXLO	54,195,607	22,414	4,038	14,315	0	0	0	0	
93572	43-1235868	10/28/2019	RGA Reinsurance Co	MO	YRT/I	XXXLO	8,025,357	11,820	0	195	0	0	0	0	
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co	TX	YRT/I	XXXLO	516,063,903	1,453,579	1,492,432	1,121,513	0	0	0	0	
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co	TX	YRT/I	OL	2,579,924	2,185	2,856	514	0	0	0	0	
64688	75-6020048	08/15/2013	SCOR Global Life Americas Reinsurance Co	TX	YRT/I	XXXLO	85,416,824	110,970	107,843	88,424	0	0	0	0	
64688	75-6020048	03/01/2019	SCOR Global Life Americas Reinsurance Co	TX	YRT/I	XXXLO	640,686	380	0	135	0	0	0	0	
87572	23-2038295	07/01/1993	Scottish Re	DE	CO/I	OL	2,676,935	91,917	95,895	20,227	0	0	0	0	
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	2,845,252	226,580	194,796	353,969	0	0	0	0	
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co	CO	YRT/I	OL	1,509,355	4,812	141,308	7,681	0	0	0	0	
82627	06-0839705	02/01/1984	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	115,494	6,488	6,488	708	0	0	0	0	
82627	06-0839705	03/16/1989	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	74,179	23,012	23,012	436	0	0	0	0	
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	1,800,000	8,709	8,709	17,474	0	0	0	0	
82627	06-0839705	07/01/1993	Swiss Re Life & Health Amer Inc	MO	CO/I	OL	2,676,935	91,917	95,895	24,495	0	0	0	0	
82627	06-0839705	04/01/2004	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	5,838,710	22,814	23,839	56,867	0	0	0	0	
82627	06-0839705	04/01/2004	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	286,641	5,799	5,328	19,332	0	0	0	0	
82627	06-0839705	10/01/2004	Swiss Re Life & Health Amer Inc	CT	CO/I	XXXL	89,223,931	2,001,293	2,045,266	445,760	0	0	0	0	
82627	06-0839705	11/18/2006	Swiss Re Life & Health Amer Inc	CT	CO/I	XXXL	189,253,425	4,688,934	4,952,608	325,751	0	0	0	0	
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	2,358,072,267	5,269,323	4,381,084	3,019,200	0	0	0	0	
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	32,096,136	82,622	94,407	4,245	0	0	0	0	
82627	06-0839705	08/15/2013	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	77,751,740	102,879	96,669	96,834	0	0	0	0	
82627	06-0839705	07/01/2018	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	211,858,748	91,037	18,250	112,517	0	0	0	0	
82627	06-0839705	02/01/2019	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	367,312	374	0	2,720	0	0	0	0	
82627	06-0839705	03/01/2019	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	29,306,489	58,238	0	1,613	0	0	0	0	
82627	06-0839705	10/28/2019	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	59,329,252	64,378	0	18,320	0	0	0	0	
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						20,072,774,414	141,025,627	120,445,386	46,263,074	0	0	0	31,451,052	
1099999	Total - General Account - Authorized - Non-Affiliates						20,072,774,414	141,025,627	120,445,386	46,263,074	0	0	0	31,451,052	
1199999	Total - General Account - Authorized						39,701,512,879	1,395,099,144	1,208,887,970	255,134,544	0	0	0	1,226,385,150	
<b>General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates</b>															
61492	44-0188050	10/01/2018	Athene Life Re Ltd	BMU	MCO/I	FA	0	0	0	111,236,936	0	0	140,047,411	0	
2099999	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						0	0	0	111,236,936	0	0	0	140,047,411	0
2199999	Total - General Account - Unauthorized - Non-Affiliates						0	0	0	111,236,936	0	0	0	140,047,411	0
2299999	Total - General Account - Unauthorized						0	0	0	111,236,936	0	0	0	140,047,411	0

43.1

### SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities  
 Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
3499999	Total - General Account - Authorized, Unauthorized and Certified.....						39,701,512,879	1,395,099,144	1,208,887,970	366,371,480	0	0	140,047,411	1,226,385,150
6999999	Total U.S.....						39,701,512,879	1,395,099,144	1,208,887,970	255,134,544	0	0	0	1,226,385,150
7099999	Total Non-U.S.....						0	0	0	111,236,936	0	0	140,047,411	0
9999999	Total.....						39,701,512,879	1,395,099,144	1,208,887,970	366,371,480	0	0	140,047,411	1,226,385,150

**Sch. S - Pt. 3 - Sn. 2**  
**NONE**

**Sch. S - Pt. 4**  
**NONE**

**Sch. S - Pt. 5**  
**NONE**

## SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

	1 2019	2 2018	3 2017	4 2016	5 2015
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts.....	366,371	364,950	328,328	605,573	17,908
2. Commissions and reinsurance expense allowances.....	64,668	52,010	39,914	46,412	2,828
3. Contract claims.....	47,648	42,195	26,075	14,974	21,896
4. Surrender benefits and withdrawals for life contracts.....	.0	.0	.0	.0	.0
5. Dividends to policyholders and refunds to members.....	.0	.0	.0	.0	.0
6. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.0
7. Increase in aggregate reserves for life and accident and health contracts.....	.0	.0	.0	.0	.0
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	12,140	13,864	46	12	13
9. Aggregate reserves for life and accident and health contracts.....	.0	.0	.0	.0	.0
10. Liability for deposit-type contracts.....	.0	.0	.0	.0	.0
11. Contract claims unpaid.....	10,747	16,810	9,898	17,790	13,841
12. Amounts recoverable on reinsurance.....	2,749	4,623	452	923	444
13. Experience rating refunds due or unpaid.....	.0	.0	.0	.0	.0
14. Policyholders' dividends and refunds to members (not included in Line 10).....	.0	.0	.0	.0	.0
15. Commissions and reinsurance expense allowances due.....	.0	.0	.0	.0	.0
16. Unauthorized reinsurance offset.....	.0	.0	.0	.0	.0
17. Offset for reinsurance with certified reinsurers.....	.0	.0	.0	.0	.0
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
18. Funds deposited by and withheld from (F).....	.0	.0	.0	.0	.0
19. Letters of credit (L).....	.0	.0	.0	.0	.0
20. Trust agreements (T).....	.0	.0	.0	.0	.0
21. Other (O).....	.0	.0	.0	.0	.0
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
22. Multiple beneficiary trust.....	.0	.0	.0	.0	.0
23. Funds deposited by and withheld from (F).....	.0	.0	.0	.0	.0
24. Letters of credit (L).....	.0	.0	.0	.0	.0
25. Trust agreements (T).....	.0	.0	.0	.0	.0
26. Other (O).....	.0	.0	.0	.0	.0

**SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12).....	22,345,094,306	0	22,345,094,306
2. Reinsurance (Line 16).....	2,752,714	0	2,752,714
3. Premiums and considerations (Line 15).....	14,005,679	12,139,837	26,145,516
4. Net credit for ceded reinsurance.....	XXX	1,393,703,021	1,393,703,021
5. All other admitted assets (balance).....	515,775,405	0	515,775,405
6. Total assets excluding Separate Accounts (Line 26).....	22,877,628,104	1,405,842,858	24,283,470,961
7. Separate Account assets (Line 27).....	0	0	0
8. Total assets (Line 28).....	22,877,628,104	1,405,842,858	24,283,470,961
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
9. Contract reserves (Lines 1 and 2).....	16,824,854,674	1,395,095,967	18,219,950,641
10. Liability for deposit-type contracts (Line 3).....	2,120,425,694	0	2,120,425,694
11. Claim reserves (Line 4).....	20,671,341	10,746,891	31,418,232
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....	67,121	0	67,121
13. Premium & annuity considerations received in advance (Line 8).....	129,360	0	129,360
14. Other contract liabilities (Line 9).....	54,949,111	0	54,949,111
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	0	0	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	0	0	0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....	0	0	0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....	0	0	0
19. All other liabilities (balance).....	2,340,924,723	0	2,340,924,723
20. Total liabilities excluding Separate Accounts (Line 26).....	21,362,022,024	1,405,842,858	22,767,864,882
21. Separate Account liabilities (Line 27).....	0	0	0
22. Total liabilities (Line 28).....	21,362,022,024	1,405,842,858	22,767,864,882
23. Capital & surplus (Line 38).....	1,515,606,080	XXX	1,515,606,080
24. Total liabilities, capital & surplus (Line 39).....	22,877,628,104	1,405,842,858	24,283,470,961
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
25. Contract reserves.....	1,395,095,967		
26. Claim reserves.....	10,746,891		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	0		
29. Liability for deposit-type contracts.....	0		
30. Other contract liabilities.....	0		
31. Reinsurance ceded assets.....	0		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	1,405,842,858		
34. Premiums and considerations.....	12,139,837		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	0		
40. Total ceded reinsurance payables/offsets.....	12,139,837		
41. Total net credit for ceded reinsurance.....	1,393,703,021		

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1	2	3	Direct Business Only				
			4	5	6	7	
							Life Contracts
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1. Alabama.....AL..L.....	9,003,027	19,890,787	288	0	28,894,102	86,626	
2. Alaska.....AK..L.....	1,453,189	121,640	208	0	1,575,037	0	
3. Arizona.....AZ..L.....	29,077,518	22,319,842	317	0	51,397,677	0	
4. Arkansas.....AR..L.....	5,994,031	7,998,451	132	0	13,992,614	0	
5. California.....CA..L.....	480,386,734	474,120,136	569	0	954,507,439	355,285	
6. Colorado.....CO..L.....	22,036,801	11,193,125	1,035	0	33,230,962	15,930	
7. Connecticut.....CT..L.....	8,060,430	6,343,992	0	0	14,404,422	0	
8. Delaware.....DE..L.....	4,749,984	4,524,573	0	0	9,274,558	0	
9. District of Columbia.....DC..L.....	3,183,856	4,024,980	0	0	7,208,836	0	
10. Florida.....FL..L.....	96,373,921	162,674,153	211	0	259,048,285	112,277	
11. Georgia.....GA..L.....	36,082,871	55,601,308	52	0	91,684,231	135,079	
12. Hawaii.....HI..L.....	14,016,947	19,026,853	0	0	33,043,799	0	
13. Idaho.....ID..L.....	2,033,165	992,195	52	0	3,025,412	0	
14. Illinois.....IL..L.....	27,764,402	23,053,521	52	0	50,817,975	0	
15. Indiana.....IN..L.....	4,066,383	8,024,748	66	0	12,091,197	0	
16. Iowa.....IA..L.....	3,641,694	941,009	0	0	4,582,703	0	
17. Kansas.....KS..L.....	2,740,204	1,722,018	189	0	4,462,412	0	
18. Kentucky.....KY..L.....	7,563,896	986,269	40	0	8,550,205	0	
19. Louisiana.....LA..L.....	9,552,022	19,117,997	8,523	0	28,678,543	0	
20. Maine.....ME..L.....	831,476	2,764,292	0	0	3,595,768	0	
21. Maryland.....MD..L.....	42,316,249	28,773,000	0	0	71,089,250	0	
22. Massachusetts.....MA..L.....	10,005,816	9,011,388	0	0	19,017,204	0	
23. Michigan.....MI..L.....	17,020,762	94,276,862	52	0	111,297,676	403,722	
24. Minnesota.....MN..L.....	16,549,068	1,323,854	52	0	17,872,974	110,000	
25. Mississippi.....MS..L.....	4,769,750	4,100,078	937	0	8,870,765	0	
26. Missouri.....MO..L.....	7,767,813	2,141,108	131	0	9,909,052	0	
27. Montana.....MT..L.....	2,470,057	37,284	284	0	2,507,625	0	
28. Nebraska.....NE..L.....	1,494,723	1,085,588	205	0	2,580,517	72,684	
29. Nevada.....NV..L.....	34,729,326	36,572,198	52	0	71,301,576	0	
30. New Hampshire.....NH..L.....	1,601,076	2,415,543	0	0	4,016,618	0	
31. New Jersey.....NJ..L.....	52,198,880	45,900,455	0	0	98,099,335	132,942	
32. New Mexico.....NM..L.....	3,854,418	5,924,950	1,092	0	9,780,460	0	
33. New York.....NY..N.....	11,020,370	1,753,272	0	0	12,773,642	14,736	
34. North Carolina.....NC..L.....	31,182,052	72,515,777	52	0	103,697,881	493,561	
35. North Dakota.....ND..L.....	451,745	125,179	391	0	577,315	0	
36. Ohio.....OH..L.....	16,033,957	27,744,117	0	0	43,778,074	159,562	
37. Oklahoma.....OK..L.....	9,633,462	11,789,991	4,320	0	21,422,773	0	
38. Oregon.....OR..L.....	6,442,246	3,383,643	0	0	9,825,889	0	
39. Pennsylvania.....PA..L.....	17,898,242	25,762,269	0	0	43,660,510	0	
40. Rhode Island.....RI..L.....	2,847,682	1,009,609	0	0	3,857,291	0	
41. South Carolina.....SC..L.....	7,924,574	26,278,116	88	0	34,202,778	0	
42. South Dakota.....SD..L.....	409,498	19,098	0	0	428,595	0	
43. Tennessee.....TN..L.....	9,890,086	13,564,672	1	0	23,454,760	42,858	
44. Texas.....TX..L.....	161,439,177	310,498,476	27,366	0	471,965,019	326,897	
45. Utah.....UT..L.....	15,089,635	20,179,267	273	0	35,269,175	0	
46. Vermont.....VT..L.....	1,591,976	8,552,227	0	0	10,144,203	8,251	
47. Virginia.....VA..L.....	35,620,055	32,273,543	144	0	67,893,742	15,940	
48. Washington.....WA..L.....	15,409,181	4,019,509	52	0	19,428,742	0	
49. West Virginia.....WV..L.....	1,050,907	5,243,897	0	0	6,294,804	0	
50. Wisconsin.....WI..L.....	13,565,004	7,662,829	0	0	21,227,833	0	
51. Wyoming.....WY..L.....	758,937	453,852	353	0	1,213,141	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.....	34,702	11,065	0	0	45,767	0	
55. US Virgin Islands.....VI..N.....	2,143	100	0	0	2,243	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.....	7,976,457	(77,316)	0	0	7,899,141	0	
59. Subtotal.....XXX.....	1,329,662,575	1,649,767,389	47,581	0	2,979,477,544	2,486,352	
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.....	32,517	0	0	0	32,517	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.....	1,016,146	0	0	0	1,016,146	0	
94. Aggregate other amounts not allocable by State.....XXX.....	0	0	0	0	0	0	
95. Totals (Direct Business).....XXX.....	1,330,711,237	1,649,767,389	47,581	0	2,980,526,207	2,486,352	
96. Plus reinsurance assumed.....XXX.....	0	0	0	0	0	0	
97. Totals (All Business).....XXX.....	1,330,711,237	1,649,767,389	47,581	0	2,980,526,207	2,486,352	
98. Less reinsurance ceded.....XXX.....	256,916,049	111,236,936	0	0	368,152,984	0	
99. Totals (All Business) less reinsurance ceded.....XXX.....	1,073,795,189	1,538,530,453	(c) 47,581	0	2,612,373,223	2,486,352	
<b>DETAILS OF WRITE-INS</b>							
58001. Other Alien, ZZZ.....XXX.....	7,976,457	(77,316)	0	0	7,899,141	0	
58002. ....XXX.....	0	0	0	0	0	0	
58003. ....XXX.....	0	0	0	0	0	0	
58998. Summ. 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.....	7,976,457	(77,316)	0	0	7,899,141	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. Summ. 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 Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	50	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
		N - None of the above - Not allowed to write business in the state.....	7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations.

Ordinary life premiums are allocated to states according to the premium billing address.  
Annuity considerations are allocated to the issue state of the insured or annuitant in the issue year, thereafter, considerations are allocated to the state of residence of the insured or annuitant.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:  
Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols 8, 9, and 10.

## SCHEDULE T - PART 2

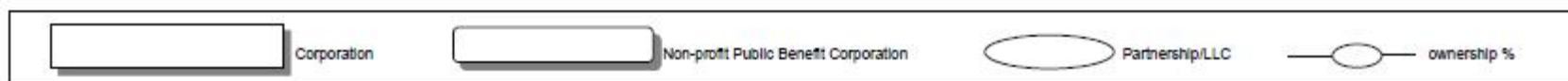
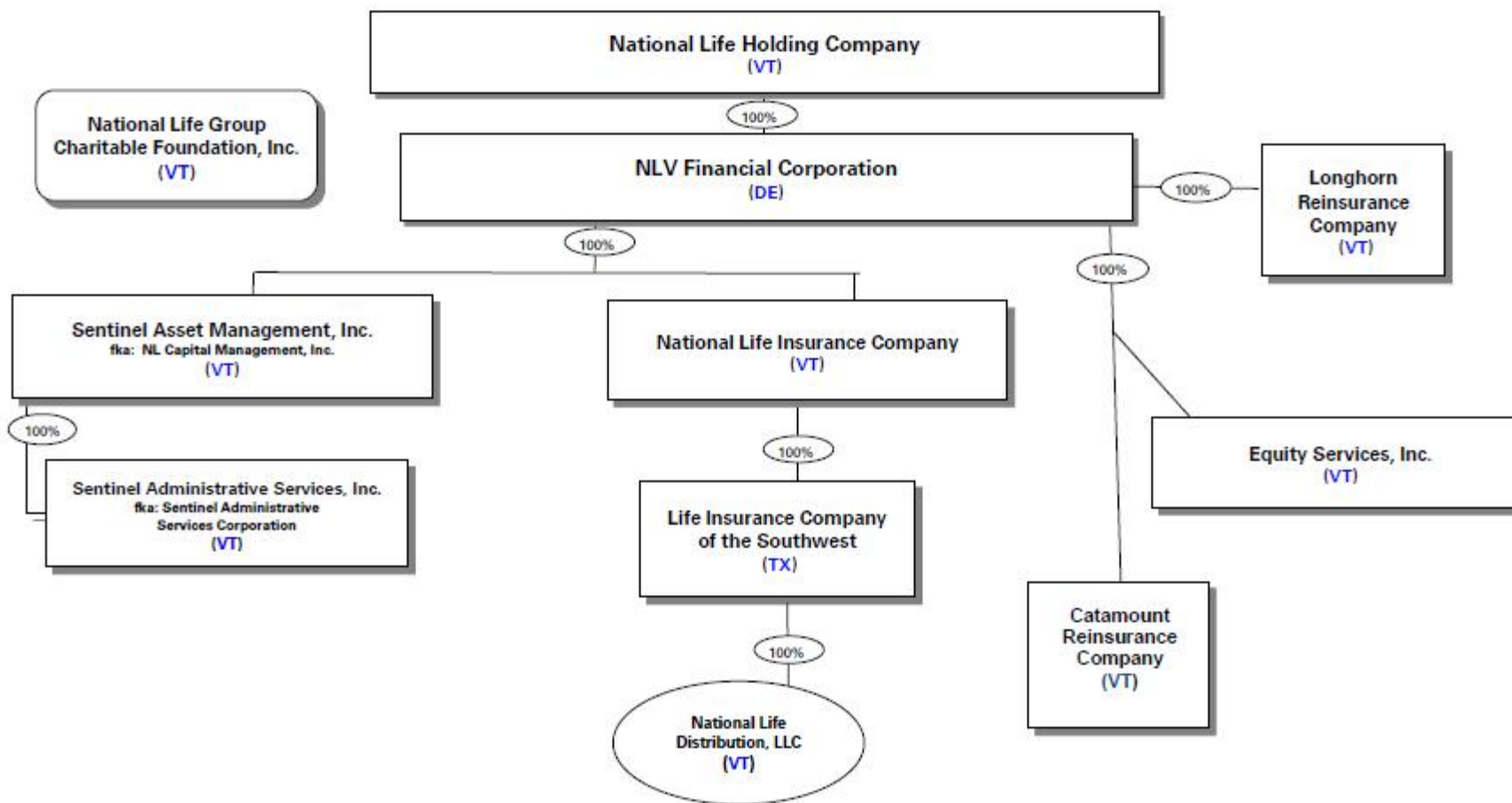
## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama.....AL	9,003,027	19,890,787	0	0	86,626	28,980,440
2. Alaska.....AK	1,453,189	121,640	0	0	0	1,574,829
3. Arizona.....AZ	29,077,518	22,319,842	0	0	0	51,397,360
4. Arkansas.....AR	5,994,031	7,998,451	0	0	0	13,992,482
5. California.....CA	480,386,734	474,120,136	0	0	355,285	954,862,155
6. Colorado.....CO	22,036,801	11,193,125	0	0	15,930	33,245,857
7. Connecticut.....CT	8,060,430	6,343,992	0	0	0	14,404,422
8. Delaware.....DE	4,749,984	4,524,573	0	0	0	9,274,558
9. District of Columbia.....DC	3,183,856	4,024,980	0	0	0	7,208,836
10. Florida.....FL	96,373,921	162,674,153	0	0	112,277	259,160,351
11. Georgia.....GA	36,082,871	55,601,308	0	0	135,079	91,819,258
12. Hawaii.....HI	14,016,947	19,026,853	0	0	0	33,043,799
13. Idaho.....ID	2,033,165	992,195	0	0	0	3,025,360
14. Illinois.....IL	27,764,402	23,053,521	0	0	0	50,817,923
15. Indiana.....IN	4,066,383	8,024,748	0	0	0	12,091,131
16. Iowa.....IA	3,641,694	941,009	0	0	0	4,582,703
17. Kansas.....KS	2,740,204	1,722,018	0	0	0	4,462,223
18. Kentucky.....KY	7,563,896	986,269	0	0	0	8,550,165
19. Louisiana.....LA	9,552,022	19,117,997	0	0	0	28,670,020
20. Maine.....ME	831,476	2,764,292	0	0	0	3,595,768
21. Maryland.....MD	42,316,249	28,773,000	0	0	0	71,089,250
22. Massachusetts.....MA	10,005,816	9,011,388	0	0	0	19,017,204
23. Michigan.....MI	17,020,762	94,276,862	0	0	403,722	111,701,346
24. Minnesota.....MN	16,549,068	1,323,854	0	0	110,000	17,982,922
25. Mississippi.....MS	4,769,750	4,100,078	0	0	0	8,869,828
26. Missouri.....MO	7,767,813	2,141,108	0	0	0	9,908,921
27. Montana.....MT	2,470,057	37,284	0	0	0	2,507,341
28. Nebraska.....NE	1,494,723	1,085,588	0	0	72,684	2,652,996
29. Nevada.....NV	34,729,326	36,572,198	0	0	0	71,301,524
30. New Hampshire.....NH	1,601,076	2,415,543	0	0	0	4,016,618
31. New Jersey.....NJ	52,198,880	45,900,455	0	0	132,942	98,232,277
32. New Mexico.....NM	3,854,418	5,924,950	0	0	0	9,779,368
33. New York.....NY	11,020,370	1,753,272	0	0	14,736	12,788,378
34. North Carolina.....NC	31,182,052	72,515,777	0	0	493,561	104,191,390
35. North Dakota.....ND	451,745	125,179	0	0	0	576,924
36. Ohio.....OH	16,033,957	27,744,117	0	0	159,562	43,937,635
37. Oklahoma.....OK	9,633,462	11,789,991	0	0	0	21,423,453
38. Oregon.....OR	6,442,246	3,383,643	0	0	0	9,825,889
39. Pennsylvania.....PA	17,898,242	25,762,269	0	0	0	43,660,510
40. Rhode Island.....RI	2,847,682	1,009,609	0	0	0	3,857,291
41. South Carolina.....SC	7,924,574	26,278,116	0	0	0	34,202,690
42. South Dakota.....SD	409,498	19,098	0	0	0	428,595
43. Tennessee.....TN	9,890,086	13,564,672	0	0	42,858	23,497,617
44. Texas.....TX	161,439,177	310,498,476	0	0	326,897	472,264,550
45. Utah.....UT	15,089,635	20,179,267	0	0	0	35,268,902
46. Vermont.....VT	1,591,976	8,552,227	0	0	8,251	10,152,454
47. Virginia.....VA	35,620,055	32,273,543	0	0	15,940	67,909,538
48. Washington.....WA	15,409,181	4,019,509	0	0	0	19,428,690
49. West Virginia.....WV	1,050,907	5,243,897	0	0	0	6,294,804
50. Wisconsin.....WI	13,565,004	7,662,829	0	0	0	21,227,833
51. Wyoming.....WY	758,937	453,852	0	0	0	1,212,788
52. American Samoa.....AS	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0
54. Puerto Rico.....PR	34,702	11,065	0	0	0	45,767
55. US Virgin Islands.....VI	2,143	100	0	0	0	2,243
56. Northern Mariana Islands.....MP	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	7,976,457	(77,316)	0	0	0	7,899,141
59. Totals.....	1,329,662,575	1,649,767,389	0	0	2,486,352	2,981,916,315

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

## PART 1 – ORGANIZATIONAL CHART





## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	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)	*
<b>Members</b>															
0000	National Life Group.....	00000..	03-0359221..	.....0	.....0	.....	National Life Holding Company.....	VT.....	UIP.....	.....	Board.....	.....0.000	.....	.....N.....	0.....
0000	National Life Group.....	00000..	20-4818866..	.....0	.....0	.....	National Life Group Charitable Foundation, Inc.	VT.....	NIA.....	National Life Holding Company.....	Management....	...100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	03-0359222..	.....0	.....0	.....	NLV Financial Corporation.....	DE.....	UIP.....	National Life Holding Company.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	66680..	03-0144090..	.....0	.....0	.....	National Life Insurance Company.....	VT.....	UDP.....	NLV Financial Corporation.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	65528..	75-0953004..	.....0	.....0	.....	Life Insurance Company of the Southwest.....	TX.....	RE.....	National Life Insurance Company.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	03-0221140..	.....0	.....0	.....	Sentinel Asset Management, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	03-0316212..	.....0	.....0	.....	Sentinel Administrative Services, Inc.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	03-0221141..	.....0	.....0	.....	Equity Services, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	47-3406482..	.....0	.....0	.....	National Life Distribution, LLC.....	VT.....	DS.....	Life Insurance Company of the Southwest.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	15803..	47-4708436..	.....0	.....0	.....	Catamount Reinsurance Company.....	VT.....	IA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	16057..	81-3685613..	.....0	.....0	.....	Longhorn Reinsurance Company.....	VT.....	IA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....

## SCHEDULE Y

### PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
<b>Affiliated Transactions</b>												
00000	03-0359221	National Life Holding Company	0	0	0	0	0	0		0	0	0
00000	20-4818866	National Life Group Charitable Foundation, Inc.	0	0	0	0	0	0		0	0	0
00000	03-0359222	NLV Financial Corporation	210,000,000	(10,909,595)	0	0	(4,113)	0		0	199,086,292	0
66680	03-0144090	National Life Insurance Company	(210,000,000)	(75,000,000)	0	0	305,820,283	0		0	20,820,283	2,691,782,635
65528	75-0953004	Life Insurance Company of the Southwest	59,477,570	75,000,000	0	0	(363,494,498)	0		0	(229,016,928)	1,254,073,208
00000	03-0221140	Sentinel Asset Management, Inc.	0	8,409,595	0	0	(1,467,088)	0		195,697,068	202,639,575	0
00000	03-0316212	Sentinel Administrative Services, Inc.	0	0	0	0	(2,494)	0		10,083,235	10,080,741	0
00000	03-0335801	Sentinel Financial Services Company	0	0	0	0	(653)	0		(205,780,303)	(205,780,956)	0
00000	03-0221141	Equity Services, Inc.	0	2,500,000	0	0	(10,309,336)	0		0	(7,809,336)	0
00000	47-3406482	National Life Distribution, LLC	(59,477,570)	0	0	0	76,328,838	0		0	16,851,268	0
15803	47-4708436	Catamount Reinsurance Company	0	0	0	0	(6,004,255)	0		0	(6,004,255)	(2,691,782,635)
16057	81-3685613	Longhorn Reinsurance Company	0	0	0	0	(866,684)	0		0	(866,684)	(1,254,073,208)
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

	<b>Responses</b>
<b>MARCH FILING</b>	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES
<b>APRIL FILING</b>	
5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
<b>JUNE FILING</b>	
9. Will an audited financial report be filed by June 1?	YES
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
<b>AUGUST FILING</b>	
11. Will regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. 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.

<b>MARCH FILING</b>	
12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. 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 by March 1?	YES
22. 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 by March 1?	NO
23. 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 by March 1?	NO
24. 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 by March 1?	YES
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
<b>APRIL FILING</b>	
41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
<b>AUGUST FILING</b>	
50. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

EXPLANATIONS:

BAR CODE:

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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12. The data for this supplement is not required to be filed.

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13. The data for this supplement is not required to be filed.

14. The data for this supplement is not required to be filed.

18. The data for this supplement is not required to be filed.

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19. The data for this supplement is not required to be filed.

20. The data for this supplement is not required to be filed.

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23. The data for this supplement is not required to be filed.

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29. The data for this supplement is not required to be filed.

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31. The data for this supplement is not required to be filed.

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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36. The data for this supplement is not required to be filed.



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50.

Annual Statement for the year 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. Leasehold Improvements.....	149,907	149,907	0	0
2505. Prepaid Expenses.....	537,402	537,402	0	0
2597. Summary of remaining write-ins for Line 25.....	687,309	687,309	0	0

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	191,834	360,082
2597. Summary of remaining write-ins for Line 25.....	191,834	360,082

**Additional Write-ins for Nonadmitted Assets:**

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Prepaid Expenses.....	537,402	532,723	(4,679)
2597. Summary of remaining write-ins for Line 25.....	537,402	532,723	(4,679)

**Overflow Page for Write-Ins**

55L

**NONE**

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	244,523,197	1.1	244,523,197	0	244,523,197	1.1
1.02 All Other Governments.....	350,457,591	1.6	350,457,591	0	350,457,591	1.6
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	96,546,585	0.4	96,546,585	0	96,546,585	0.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	172,874,955	0.8	172,874,955	0	172,874,955	0.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	2,257,958,285	10.1	2,257,958,285	0	2,257,958,285	10.1
1.06 Industrial and Miscellaneous.....	12,891,830,676	57.7	12,891,830,676	0	12,891,830,676	57.7
1.07 Hybrid Securities.....	66,326,714	0.3	66,326,714	0	66,326,714	0.3
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	297,919,441	1.3	297,919,441	0	297,919,441	1.3
1.11 Total Long-Term Bonds.....	16,378,437,444	73.3	16,378,437,444	0	16,378,437,444	73.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	11,700,000	0.1	11,700,000	0	11,700,000	0.1
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	11,700,000	0.1	11,700,000	0	11,700,000	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....	1,634,523	0.0	1,634,523	0	1,634,523	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated).....	89,922,100	0.4	89,922,100	0	89,922,100	0.4
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	0	0.0	0	0	0	0.0
3.05 Mutual Funds.....	1,946,743	0.0	1,946,743	0	1,946,743	0.0
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	93,503,366	0.4	93,503,366	0	93,503,366	0.4
4. Mortgage Loans (Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	3,224,899,267	14.4	3,224,899,267	0	3,224,899,267	14.4
4.04 Mezzanine Real Estate Loans.....	0	0.0	0	0	0	0.0
4.05 Total Mortgage Loans.....	3,224,899,267	14.4	3,224,899,267	0	3,224,899,267	14.4
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income.....	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale.....	0	0.0	0	0	0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(286,825)	(0.0)	(286,825)	0	(286,825)	(0.0)
6.02 Cash Equivalents (Schedule E, Part 2).....	0	0.0	0	0	0	0.0
6.03 Short-Term Investments (Schedule DA).....	5,052,765	0.0	5,052,765	0	5,052,765	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	4,765,940	0.0	4,765,940	0	4,765,940	0.0
7. Contract Loans.....	450,620,695	2.0	450,620,695	0	450,620,695	2.0
8. Derivatives (Schedule DB).....	1,293,665,284	5.8	1,293,665,284	0	1,293,665,284	5.8
9. Other Invested Assets (Schedule BA).....	868,115,987	3.9	868,115,987	0	868,115,987	3.9
10. Receivables for Securities.....	19,386,318	0.1	19,386,318	0	19,386,318	0.1
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	22,345,094,301	100.0	22,345,094,301	0	22,345,094,301	100.0



**SCHEDULE A - VERIFICATION BETWEEN YEARS**

## Real Estate

1. Book/adjusted carrying value, December 31 of prior year.....		3,500,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	0	0
3. Current year change in encumbrances:		
3.1 Totals, Part 1, Column 13.....	0	
3.2 Totals, Part 3, Column 11.....	0	0
4. Total gain (loss) on disposals, Part 3, Column 18.....		(30,613)
5. Deduct amounts received on disposals, Part 3, Column 15.....		3,469,387
6. Total foreign exchange change in book/adjusted carrying value:		
6.1 Totals, Part 1, Column 15.....	0	
6.2 Totals, Part 3, Column 13.....	0	0
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 Totals, Part 1, Column 12.....	0	
7.2 Totals, Part 3, Column 10.....	0	0
8. Deduct current year's depreciation:		
8.1 Totals, Part 1, Column 11.....	0	
8.2 Totals, Part 3, Column 9.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10. Deduct total nonadmitted amounts.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		0

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

## Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....		3,185,648,082
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7).....	355,033,532	
2.2 Additional investment made after acquisition (Part 2, Column 8).....	22,696,074	377,729,606
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12.....	0	
3.2 Totals, Part 3, Column 11.....	0	0
4. Accrual of discount.....		0
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9.....	0	
5.2 Totals, Part 3, Column 8.....	0	0
6. Total gain (loss) on disposals, Part 3, Column 18.....		0
7. Deduct amounts received on disposals, Part 3, Column 15.....		338,478,409
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13.....	0	
9.2 Totals, Part 3, Column 13.....	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 11.....	0	
10.2 Totals, Part 3, Column 10.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,224,899,279
12. Total valuation allowance.....		0
13. Subtotal (Line 11 plus Line 12).....		3,224,899,279
14. Deduct total nonadmitted amounts.....		0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		3,224,899,279

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		744,199,776
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	50,228,181	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	185,874,983	236,103,164
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		103,032
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(18,570,317)	
5.2	Totals, Part 3, Column 9.....	0	(18,570,317)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(86,831)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		68,337,791
8.	Deduct amortization of premium and depreciation.....		25,744,954
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	536,288	
9.2	Totals, Part 3, Column 14.....	(86,381)	449,907
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		868,115,986
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		868,115,986

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		14,601,739,138
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,676,093,766
3.	Accrual of discount.....		11,018,390
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	264,607	
4.4	Part 4, Column 11.....	1,059,770	1,324,377
5.	Total gain (loss) on disposals, Part 4, Column 19.....		11,870,463
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,791,240,207
7.	Deduct amortization of premium.....		23,840,832
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	19,703,634	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	19,703,634
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		16,379,339
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....		16,483,640,800
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		16,483,640,800

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>				
1. United States.....	244,523,195	258,310,191	243,250,992	244,916,614
Governments (Including all obligations guaranteed by governments)				
2. Canada.....	5,437,377	6,106,499	5,381,510	5,811,000
3. Other Countries.....	345,020,212	384,858,121	344,251,704	356,832,255
4. Totals.....	594,980,784	649,274,811	592,884,206	607,559,869
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	96,546,585	108,088,506	98,631,818	79,280,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	172,874,955	197,214,774	173,541,525	166,250,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				
7. Totals.....	2,257,958,285	2,405,315,501	2,256,904,316	2,218,443,803
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)				
8. United States.....	9,531,969,345	10,215,358,495	9,562,705,553	9,286,671,776
9. Canada.....	391,692,864	430,485,140	392,108,448	384,078,817
10. Other Countries.....	3,332,414,635	3,440,993,549	3,334,144,107	3,310,205,183
11. Totals.....	13,256,076,844	14,086,837,184	13,288,958,108	12,980,955,776
Parent, Subsidiaries and Affiliates				
12. Totals.....	0	0	0	0
<b>13. Total Bonds.....</b>	<b>16,378,437,453</b>	<b>17,446,730,776</b>	<b>16,410,919,973</b>	<b>16,052,489,448</b>
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....	11,700,000	12,037,043	11,700,000	
15. Canada.....	0	0	0	
16. Other Countries.....	0	0	0	
17. Totals.....	11,700,000	12,037,043	11,700,000	
Parent, Subsidiaries and Affiliates				
18. Totals.....	0	0	0	
<b>19. Total Preferred Stocks.....</b>	<b>11,700,000</b>	<b>12,037,043</b>	<b>11,700,000</b>	
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....	93,290,781	93,290,781	93,303,337	
21. Canada.....	0	0	0	
22. Other Countries.....	212,584	212,584	442,735	
23. Totals.....	93,503,365	93,503,365	93,746,072	
Parent, Subsidiaries and Affiliates				
24. Totals.....	0	0	0	
<b>25. Total Common Stocks.....</b>	<b>93,503,365</b>	<b>93,503,365</b>	<b>93,746,072</b>	
<b>26. Total Stocks.....</b>	<b>105,203,365</b>	<b>105,540,408</b>	<b>105,446,072</b>	
<b>27. Total Bonds and Stocks.....</b>	<b>16,483,640,818</b>	<b>17,552,271,184</b>	<b>16,516,366,045</b>	

## SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....	45,144,173	101,779,674	45,208,983	26,221,554	26,168,812	XXX	244,523,196	1.5	214,376,593	1.5	244,523,195	0
1.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals.....	45,144,173	101,779,674	45,208,983	26,221,554	26,168,812	XXX	244,523,196	1.5	214,376,593	1.5	244,523,195	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....	0	18,434,120	46,054,584	991,792	22,778,516	XXX	88,259,012	0.5	61,049,914	0.4	87,267,220	991,792
2.2 NAIC 2.....	0	38,253,094	69,691,342	3,403,569	61,348,629	XXX	172,696,634	1.1	184,648,107	1.3	172,696,634	0
2.3 NAIC 3.....	0	9,043,599	31,490,781	4,028,617	9,207,912	XXX	53,770,909	0.3	53,470,289	0.4	53,770,909	0
2.4 NAIC 4.....	0	11,115,331	7,073,215	7,170,763	6,098,428	XXX	31,457,737	0.2	37,719,287	0.3	31,457,737	0
2.5 NAIC 5.....	0	721,003	2,734,019	0	818,276	XXX	4,273,298	0.0	0	0.0	4,273,298	0
2.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals.....	0	77,567,147	157,043,941	15,594,741	100,251,761	XXX	350,457,590	2.1	336,887,597	2.3	349,465,798	991,792
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....	0	0	13,740,921	53,973,355	28,832,309	XXX	96,546,585	0.6	97,125,005	0.7	96,546,584	0
3.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	13,740,921	53,973,355	28,832,309	XXX	96,546,585	0.6	97,125,005	0.7	96,546,584	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1.....	0	11,113,407	39,460,753	31,803,937	69,548,385	XXX	151,926,482	0.9	152,139,221	1.0	145,356,482	6,570,000
4.2 NAIC 2.....	0	0	5,601,540	15,346,933	0	XXX	20,948,473	0.1	20,980,522	0.1	20,948,473	0
4.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals.....	0	11,113,407	45,062,293	47,150,870	69,548,385	XXX	172,874,955	1.1	173,119,743	1.2	166,304,955	6,570,000
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....	206,965,592	606,706,005	502,632,989	351,972,286	405,013,426	XXX	2,073,290,298	12.7	2,035,232,324	14.0	2,022,546,409	50,743,888
5.2 NAIC 2.....	5,054,738	0	36,171,352	37,500,000	99,269,143	XXX	177,995,233	1.1	175,528,002	1.2	141,134,159	36,861,075
5.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	14,546,449	0.1	0	0
5.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	6,672,750	0	XXX	6,672,750	0.0	0	0.0	6,672,750	0
5.7 Totals.....	212,020,330	606,706,005	538,804,341	396,145,036	504,282,569	XXX	2,257,958,281	13.8	2,225,306,775	15.3	2,170,353,318	87,604,963

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**SCHEDULE D - PART 1A - SECTION 1 (continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	272,211,409	1,293,458,521	1,502,259,223	1,214,903,216	2,415,898,457	XXX	6,698,730,826	40.9	5,556,484,836	38.3	3,083,282,353	3,615,448,474
6.2 NAIC 2.....	182,679,727	1,801,555,245	1,202,504,737	548,109,041	2,061,302,861	XXX	5,796,151,611	35.4	5,130,049,129	35.3	4,058,965,110	1,737,186,501
6.3 NAIC 3.....	9,956,223	147,822,369	107,080,014	31,896,568	27,626,591	XXX	324,381,765	2.0	486,210,253	3.3	223,718,401	100,663,366
6.4 NAIC 4.....	2,662,128	32,547,728	5,429,505	0	0	XXX	40,639,361	0.2	115,937,450	0.8	35,479,749	5,159,613
6.5 NAIC 5.....	2,221,630	20,860,800	2,437,500	3,157,427	0	XXX	28,677,357	0.2	26,218,305	0.2	27,552,857	1,124,500
6.6 NAIC 6.....	566,710	2,599,965	2,417,715	0	327,487	XXX	5,911,877	0.0	9,747,623	0.1	327,487	5,584,390
6.7 Totals.....	470,297,827	3,298,844,628	2,822,128,694	1,798,066,252	4,505,155,396	XXX	12,894,492,797	78.7	11,324,647,596	78.0	7,429,325,957	5,465,166,844
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....	0	2,496,483	10,970,737	0	0	XXX	13,467,220	0.1	13,463,157	0.1	13,467,220	0
7.2 NAIC 2.....	0	0	13,620,717	20,559,196	7,664,986	XXX	41,844,899	0.3	39,521,981	0.3	41,844,899	0
7.3 NAIC 3.....	0	0	499,548	0	10,515,041	XXX	11,014,589	0.1	11,008,495	0.1	499,548	10,515,041
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	2,496,483	25,091,002	20,559,196	18,180,027	XXX	66,326,708	0.4	63,993,633	0.4	55,811,667	10,515,041
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1.....	2,565,106	8,886,170	138,233,118	0	0	XXX	149,684,394	0.9	17,000,000	0.1	0	149,684,395
10.2 NAIC 2.....	0	6,882,117	35,091,892	0	0	XXX	41,974,009	0.3	67,560,157	0.5	33,336,600	8,637,409
10.3 NAIC 3.....	2,390,637	39,059,524	6,460,105	0	0	XXX	47,910,266	0.3	1,502,230	0.0	655,142	47,255,124
10.4 NAIC 4.....	0	49,497,471	7,500,961	0	0	XXX	56,998,432	0.3	0	0.0	0	56,998,432
10.5 NAIC 5.....	0	3,742,973	0	0	0	XXX	3,742,973	0.0	746,884	0.0	0	3,742,973
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals.....	4,955,743	108,068,255	187,286,076	0	0	XXX	300,310,074	1.8	86,809,271	0.6	33,991,742	266,318,333

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## SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1.....	(d).....526,886,280	.....2,042,874,380	.....2,298,561,308	.....1,679,866,140	.....2,968,239,905	.....0	.....9,516,428,013	.....58.1	.....XXX	.....XXX	.....5,692,989,463	.....3,823,438,549
11.2 NAIC 2.....	(d).....187,734,465	.....1,846,690,456	.....1,362,681,580	.....624,918,739	.....2,229,585,619	.....0	.....6,251,610,859	.....38.2	.....XXX	.....XXX	.....4,468,925,875	.....1,782,684,985
11.3 NAIC 3.....	(d).....12,346,860	.....195,925,492	.....145,530,448	.....35,925,185	.....47,349,544	.....0	.....437,077,529	.....2.7	.....XXX	.....XXX	.....278,644,000	.....158,433,531
11.4 NAIC 4.....	(d).....2,662,128	.....93,160,530	.....20,003,681	.....7,170,763	.....6,098,428	.....0	.....129,095,530	.....0.8	.....XXX	.....XXX	.....66,937,486	.....62,158,045
11.5 NAIC 5.....	(d).....2,221,630	.....25,324,776	.....5,171,519	.....3,157,427	.....818,276	.....0	(c).....36,693,628	.....0.2	.....XXX	.....XXX	.....31,826,155	.....4,867,473
11.6 NAIC 6.....	(d).....566,710	.....2,599,965	.....2,417,715	.....6,672,750	.....327,487	.....0	(c).....12,584,627	.....0.1	.....XXX	.....XXX	.....7,000,237	.....5,584,390
11.7 Totals.....	.....732,418,073	.....4,206,575,599	.....3,834,366,251	.....2,357,711,004	.....5,252,419,259	.....0	(b).....16,383,490,186	.....100.0	.....XXX	.....XXX	.....10,546,323,216	.....5,837,166,973
11.8 Line 11.7 as a % of Col. 7.....	.....4.5	.....25.7	.....23.4	.....14.4	.....32.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....64.4	.....35.6
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1.....	.....475,175,448	.....1,675,526,527	.....2,095,735,358	.....1,459,380,278	.....2,441,053,439	.....0	.....XXX	.....XXX	.....8,146,871,050	.....56.1	.....5,474,668,912	.....2,672,202,137
12.2 NAIC 2.....	.....185,574,908	.....1,618,437,483	.....1,707,632,321	.....531,182,185	.....1,575,461,001	.....0	.....XXX	.....XXX	.....5,618,287,898	.....38.7	.....4,033,830,095	.....1,584,457,803
12.3 NAIC 3.....	.....13,767,226	.....212,807,194	.....236,706,439	.....57,082,638	.....46,374,219	.....0	.....XXX	.....XXX	.....566,737,716	.....3.9	.....408,381,320	.....158,356,396
12.4 NAIC 4.....	.....2,552,888	.....74,432,255	.....52,102,503	.....14,272,905	.....10,296,186	.....0	.....XXX	.....XXX	.....153,656,737	.....1.1	.....129,630,791	.....24,025,947
12.5 NAIC 5.....	.....394,500	.....12,468,208	.....7,152,200	.....0	.....6,950,281	.....0	.....XXX	.....XXX	(c).....26,965,189	.....0.2	.....23,765,370	.....3,199,819
12.6 NAIC 6.....	.....0	.....1,468,750	.....0	.....4,659,000	.....3,619,873	.....0	.....XXX	.....XXX	(c).....9,747,623	.....0.1	.....9,747,623	.....0
12.7 Totals.....	.....677,464,970	.....3,595,140,417	.....4,099,328,821	.....2,066,577,006	.....4,083,754,999	.....0	.....XXX	.....XXX	(b).....14,522,266,213	.....100.0	.....10,080,024,111	.....4,442,242,102
12.8 Line 12.7 as a % of Col. 9.....	.....4.7	.....24.8	.....28.2	.....14.2	.....28.1	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....69.4	.....30.6
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1.....	.....328,318,748	.....1,111,313,411	.....1,075,192,724	.....872,289,032	.....2,305,875,549	.....0	.....5,692,989,464	.....34.7	.....5,474,668,912	.....37.7	.....5,692,989,464	.....XXX
13.2 NAIC 2.....	.....99,903,926	.....1,188,857,553	.....878,044,469	.....389,587,581	.....1,912,532,346	.....0	.....4,468,925,875	.....27.3	.....4,033,830,095	.....27.8	.....4,468,925,875	.....XXX
13.3 NAIC 3.....	.....8,434,835	.....121,486,169	.....89,757,590	.....31,245,841	.....27,719,564	.....0	.....278,643,999	.....1.7	.....408,381,320	.....2.8	.....278,643,999	.....XXX
13.4 NAIC 4.....	.....0	.....42,163,059	.....11,505,236	.....7,170,763	.....6,098,428	.....0	.....66,937,486	.....0.4	.....129,630,791	.....0.9	.....66,937,486	.....XXX
13.5 NAIC 5.....	.....1,797,630	.....20,881,303	.....5,171,519	.....3,157,427	.....818,276	.....0	.....31,826,155	.....0.2	.....23,765,370	.....0.2	.....31,826,155	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....0	.....6,672,750	.....327,487	.....0	.....7,000,237	.....0.0	.....9,747,623	.....0.1	.....7,000,237	.....XXX
13.7 Totals.....	.....438,455,139	.....2,484,701,495	.....2,059,671,538	.....1,310,123,394	.....4,253,371,650	.....0	.....10,546,323,216	.....64.4	.....10,080,024,111	.....69.4	.....10,546,323,216	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....4.2	.....23.6	.....19.5	.....12.4	.....40.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....2.7	.....15.2	.....12.6	.....8.0	.....26.0	.....0.0	.....64.4	.....XXX	.....XXX	.....XXX	.....64.4	.....XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1.....	.....198,567,532	.....931,560,969	.....1,223,368,584	.....807,577,107	.....662,364,356	.....0	.....3,823,438,548	.....23.3	.....2,672,202,137	.....18.4	.....XXX	.....3,823,438,548
14.2 NAIC 2.....	.....87,830,539	.....657,832,903	.....484,637,112	.....235,331,157	.....317,053,274	.....0	.....1,782,684,985	.....10.9	.....1,584,457,803	.....10.9	.....XXX	.....1,782,684,985
14.3 NAIC 3.....	.....3,912,025	.....74,439,323	.....55,772,857	.....4,679,345	.....19,629,980	.....0	.....158,433,530	.....1.0	.....158,356,396	.....1.1	.....XXX	.....158,433,530
14.4 NAIC 4.....	.....2,662,128	.....50,997,471	.....8,498,445	.....0	.....0	.....0	.....62,158,044	.....0.4	.....24,025,947	.....0.2	.....XXX	.....62,158,044
14.5 NAIC 5.....	.....424,000	.....4,443,473	.....0	.....0	.....0	.....0	.....4,867,473	.....0.0	.....3,199,819	.....0.0	.....XXX	.....4,867,473
14.6 NAIC 6.....	.....566,710	.....2,599,965	.....2,417,715	.....0	.....0	.....0	.....5,584,390	.....0.0	.....0	.....0.0	.....XXX	.....5,584,390
14.7 Totals.....	.....293,962,934	.....1,721,874,104	.....1,774,694,713	.....1,047,587,609	.....999,047,610	.....0	.....5,837,166,970	.....35.6	.....4,442,242,102	.....30.6	.....XXX	.....5,837,166,970
14.8 Line 14.7 as a % of Col. 7.....	.....5.0	.....29.5	.....30.4	.....17.9	.....17.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....1.8	.....10.5	.....10.8	.....6.4	.....6.1	.....0.0	.....35.6	.....XXX	.....XXX	.....XXX	.....XXX	.....35.6

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- (a) Includes \$.....3,976,008,014 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....26,020,734 current year of bonds with Z designations and \$.....24,468,821 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
- (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....2,390,637; NAIC 4 \$.....2,662,128; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>													
1.01 Issuer Obligations.....	10,701,514	2,530,880	.0	101,497	110,722	XXX	13,444,613	.0.1	3,497,669	.0.0	13,444,612	.0	
1.02 Residential Mortgage-Backed Securities.....	32,581,495	92,921,618	41,654,303	19,432,621	335,784	XXX	186,925,821	1.1	210,566,274	1.4	186,925,821	.0	
1.03 Commercial Mortgage-Backed Securities.....	1,861,164	6,327,176	3,554,680	6,687,436	25,722,307	XXX	44,152,763	0.3	312,648	0.0	44,152,762	.0	
1.04 Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
1.05 Totals.....	45,144,173	101,779,674	45,208,983	26,221,554	26,168,813	XXX	244,523,197	1.5	214,376,591	1.5	244,523,195	.0	
<b>2. All Other Governments</b>													
2.01 Issuer Obligations.....	.0	77,567,146	157,043,941	15,594,742	100,251,761	XXX	350,457,590	2.1	336,887,598	2.3	349,465,797	991,792	
2.02 Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
2.03 Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
2.04 Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
2.05 Totals.....	.0	77,567,146	157,043,941	15,594,742	100,251,761	XXX	350,457,590	2.1	336,887,598	2.3	349,465,797	991,792	
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>													
3.01 Issuer Obligations.....	.0	.0	13,740,921	53,973,355	28,832,309	XXX	96,546,585	0.6	97,125,005	0.7	96,546,584	.0	
3.02 Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
3.03 Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
3.04 Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
3.05 Totals.....	.0	.0	13,740,921	53,973,355	28,832,309	XXX	96,546,585	0.6	97,125,005	0.7	96,546,584	.0	
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>													
4.01 Issuer Obligations.....	.0	11,113,407	45,062,293	47,150,870	69,548,385	XXX	172,874,955	1.1	173,119,742	1.2	166,304,955	6,570,000	
4.02 Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
4.03 Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
4.04 Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
4.05 Totals.....	.0	11,113,407	45,062,293	47,150,870	69,548,385	XXX	172,874,955	1.1	173,119,742	1.2	166,304,955	6,570,000	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>													
5.01 Issuer Obligations.....	7,276,428	5,978,264	147,938,230	155,667,326	439,105,357	XXX	755,965,605	4.6	751,230,417	5.2	690,893,318	65,072,286	
5.02 Residential Mortgage-Backed Securities.....	191,969,117	559,924,316	364,104,062	207,722,079	39,793,420	XXX	1,363,512,994	8.3	1,384,472,151	9.5	1,363,512,995	.0	
5.03 Commercial Mortgage-Backed Securities.....	12,774,785	40,803,424	26,762,050	32,755,631	25,383,792	XXX	138,479,682	0.8	89,604,207	0.6	115,947,005	22,532,677	
5.04 Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
5.05 Totals.....	212,020,330	606,706,004	538,804,342	396,145,036	504,282,569	XXX	2,257,958,281	13.8	2,225,306,775	15.3	2,170,353,318	87,604,963	
<b>6. Industrial and Miscellaneous (unaffiliated)</b>													
6.01 Issuer Obligations.....	277,432,701	2,480,391,488	1,899,387,000	1,222,557,383	4,338,877,554	XXX	10,218,646,126	62.4	9,440,460,652	65.0	7,269,048,271	2,949,597,855	
6.02 Residential Mortgage-Backed Securities.....	15,131,037	36,432,866	19,983,267	11,031,589	1,036,497	XXX	83,615,256	0.5	98,625,487	0.7	41,949,417	41,665,838	
6.03 Commercial Mortgage-Backed Securities.....	12,707,389	104,569,638	62,018,485	80,949,449	20,558,332	XXX	280,803,293	1.7	247,671,781	1.7	66,130,578	214,672,716	
6.04 Other Loan-Backed and Structured Securities.....	165,026,700	677,450,637	840,739,943	483,527,832	144,683,013	XXX	2,311,428,125	14.1	1,537,889,678	10.6	52,197,691	2,259,230,434	
6.05 Totals.....	470,297,827	3,298,844,629	2,822,128,695	1,798,066,253	4,505,155,396	XXX	12,894,492,800	78.7	11,324,647,598	78.0	7,429,325,957	5,465,166,843	
<b>7. Hybrid Securities</b>													
7.01 Issuer Obligations.....	.0	2,496,483	25,091,002	20,559,196	18,180,027	XXX	66,326,708	0.4	63,993,633	0.4	55,811,667	10,515,041	
7.02 Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
7.03 Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
7.04 Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
7.05 Totals.....	.0	2,496,483	25,091,002	20,559,196	18,180,027	XXX	66,326,708	0.4	63,993,633	0.4	55,811,667	10,515,041	
<b>8. Parent, Subsidiaries and Affiliates</b>													
8.01 Issuer Obligations.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
8.02 Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
8.03 Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
8.04 Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
8.05 Affiliated Bank Loans - Issued.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
8.06 Affiliated Bank Loans - Acquired.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	
8.07 Totals.....	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0	

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## SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired.....	4,955,744	108,068,254	187,286,077	0	0	XXX	300,310,075	1.8	86,809,271	0.6	33,991,742	266,318,332
10.03 Totals.....	4,955,744	108,068,254	187,286,077	0	0	XXX	300,310,075	1.8	86,809,271	0.6	33,991,742	266,318,332
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations.....	295,410,643	2,580,077,668	2,288,263,387	1,515,604,369	4,994,906,115	XXX	11,674,262,182	71.3	XXX	XXX	8,641,515,204	3,032,746,974
11.02 Residential Mortgage-Backed Securities.....	239,681,649	689,278,800	425,741,632	238,186,289	41,165,701	XXX	1,634,054,071	10.0	XXX	XXX	1,592,388,233	41,665,838
11.03 Commercial Mortgage-Backed Securities.....	27,343,338	151,700,238	92,335,215	120,392,516	71,664,431	XXX	463,435,738	2.8	XXX	XXX	226,230,345	237,205,393
11.04 Other Loan-Backed and Structured Securities.....	165,026,700	677,450,637	840,739,943	483,527,832	144,683,013	XXX	2,311,428,125	14.1	XXX	XXX	52,197,691	2,259,230,434
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	4,955,744	108,068,254	187,286,077	0	0	XXX	300,310,075	1.8	XXX	XXX	33,991,742	266,318,332
11.08 Totals.....	732,418,074	4,206,575,597	3,834,366,254	2,357,711,006	5,252,419,260	0	16,383,490,191	100.0	XXX	XXX	10,546,323,215	5,837,166,971
11.09 Line 11.08 as a % of Col. 7.....	4.5	25.7	23.4	14.4	32.1	0.0	100.0	XXX	XXX	XXX	64.4	35.6
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations.....	333,034,641	2,413,212,121	2,958,429,793	1,285,791,114	3,875,847,047	XXX	XXX	XXX	10,866,314,716	74.8	8,187,252,899	2,679,061,816
12.02 Residential Mortgage-Backed Securities.....	208,254,646	632,574,134	477,948,440	306,441,797	68,444,895	XXX	XXX	XXX	1,693,663,912	11.7	1,648,290,725	45,373,188
12.03 Commercial Mortgage-Backed Securities.....	24,842,723	82,529,582	96,592,826	92,194,289	41,429,216	XXX	XXX	XXX	337,588,636	2.3	128,393,583	209,195,053
12.04 Other Loan-Backed and Structured Securities.....	107,671,859	438,141,701	511,892,472	382,149,805	98,033,841	XXX	XXX	XXX	1,537,889,678	10.6	49,240,151	1,488,649,527
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	3,661,100	28,682,879	54,465,292	0	0	XXX	XXX	XXX	86,809,271	0.6	66,846,753	19,962,519
12.08 Totals.....	677,464,969	3,595,140,417	4,099,328,823	2,066,577,005	4,083,754,999	0	XXX	XXX	14,522,266,213	100.0	10,080,024,111	4,442,242,103
12.09 Line 12.08 as a % of Col. 9.....	4.7	24.8	28.2	14.2	28.1	0.0	XXX	XXX	100.0	XXX	69.4	30.6
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations.....	183,973,927	1,724,602,980	1,566,094,497	1,015,576,356	4,151,267,444	XXX	8,641,515,204	52.7	8,187,252,899	56.4	8,641,515,204	XXX
13.02 Residential Mortgage-Backed Securities.....	234,015,597	672,139,581	414,846,475	231,037,287	40,349,293	XXX	1,592,388,233	9.7	1,648,290,725	11.4	1,592,388,233	XXX
13.03 Commercial Mortgage-Backed Securities.....	16,658,336	72,061,595	32,025,033	44,519,674	60,965,708	XXX	226,230,346	1.4	128,393,583	0.9	226,230,346	XXX
13.04 Other Loan-Backed and Structured Securities.....	3,807,280	15,242,196	13,368,932	18,990,078	789,205	XXX	52,197,691	0.3	49,240,151	0.3	52,197,691	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	655,142	33,336,600	0	0	XXX	33,991,742	0.2	66,846,753	0.5	33,991,742	XXX
13.08 Totals.....	438,455,140	2,484,701,494	2,059,671,537	1,310,123,395	4,253,371,650	0	10,546,323,216	64.4	10,080,024,111	69.4	10,546,323,216	XXX
13.09 Line 13.08 as a % of Col. 7.....	4.2	23.6	19.5	12.4	40.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	2.7	15.2	12.6	8.0	26.0	0.0	64.4	XXX	XXX	XXX	64.4	XXX
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations.....	111,436,716	855,474,687	722,168,888	500,028,012	843,638,671	XXX	3,032,746,974	18.5	2,679,061,816	18.4	XXX	3,032,746,974
14.02 Residential Mortgage-Backed Securities.....	5,666,053	17,139,220	10,895,157	7,149,002	816,407	XXX	41,665,839	0.3	45,373,188	0.3	XXX	41,665,839
14.03 Commercial Mortgage-Backed Securities.....	10,685,002	79,638,643	60,310,181	75,872,842	10,698,724	XXX	237,205,392	1.4	209,195,053	1.4	XXX	237,205,392
14.04 Other Loan-Backed and Structured Securities.....	161,219,420	662,208,441	827,371,011	464,537,754	143,893,808	XXX	2,259,230,434	13.8	1,488,649,527	10.3	XXX	2,259,230,434
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	4,955,744	107,413,112	153,949,477	0	0	XXX	266,318,333	1.6	19,962,519	0.1	XXX	266,318,333
14.08 Totals.....	293,962,935	1,721,874,103	1,774,694,714	1,047,587,610	999,047,610	0	5,837,166,972	35.6	4,442,242,103	30.6	XXX	5,837,166,972
14.09 Line 14.08 as a % of Col. 7.....	5.0	29.5	30.4	17.9	17.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	1.8	10.5	10.8	6.4	6.1	0.0	35.6	XXX	XXX	XXX	XXX	35.6

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	8,000,044	8,000,044	0	0	0
2. Cost of short-term investments acquired.....	8,423,803	8,423,803	0	0	0
3. Accrual of discount.....	46,915	46,915	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	7,454	7,454	0	0	0
6. Deduct consideration received on disposals.....	11,425,406	11,425,406	0	0	0
7. Deduct amortization of premium.....	44	44	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	5,052,766	5,052,766	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	5,052,766	5,052,766	0	0	0

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(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

## 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:			
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	290,237,396		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	1,050,515		291,287,911
3.	Unrealized valuation increase/(decrease):			
3.1	Section 1, Column 17.....	154,618,647		
3.2	Section 2, Column 19.....	171,961,910		326,580,557
4.	SSAP No. 108 Adjustments.....			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....			63,489,727
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....			320,519,710
7.	Amortization:			
7.1	Section 1, Column 19.....	0		
7.2	Section 2, Column 21.....	0		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
8.1	Section 1, Column 20.....	0		
8.2	Section 2, Column 23.....	0		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:			
9.1	Section 1, Column 18.....	0		
9.2	Section 2, Column 20.....	0		0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....			453,536,003
11.	Deduct nonadmitted assets.....			0
12.	Statement value at end of current period (Line 10 minus Line 11).....			453,536,003

**SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS**

## 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).....			5,708,764
3.1	Add:			
	Change in variation margin on open contracts - highly effective hedges:			
3.11	Section 1, Column 15, current year minus.....	506,265		
3.12	Section 1, Column 15, prior year.....	(4,033,860)	4,540,125	
	Change in the valuation margin on open contracts - all other:			
3.13	Section 1, Column 18, current year minus.....	0		
3.14	Section 1, Column 18, prior year.....	0	0	4,540,125
3.2	Add:			
	Change in adjustment to basis of hedged item:			
3.21	Section 1, Column 17, current year to date minus.....	0		
3.22	Section 1, Column 17, prior year.....	0	0	
	Change in amount recognized:			
3.23	Section 1, Column 19, current year to date minus.....	506,265		
3.24	Section 1, Column 19, prior year plus.....	(4,033,860)		
3.25	SSAP No. 108 Adjustments.....	0	4,540,125	4,540,125
3.3	Subtotal (Line 3.1 minus Line 3.2).....			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		23,728,610	
4.2	Less:			
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	0		
4.22	Amount recognized (Section 2, Column 16).....	23,728,619		
4.23	SSAP No. 108 Adjustments.....	0	23,728,619	
4.3	Subtotal (Line 4.1 minus Line 4.2).....			(9)
5.	Dispositions gains (losses) on contracts terminated in prior year:			
5.1	Total gain (loss) recognized for terminations in prior year.....			0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....			0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			12,645,375
7.	Deduct nonadmitted assets.....			0
8.	Statement value at end of current period (Line 6 minus Line 7).....			12,645,375

**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.....	453,536,014	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	12,645,349	
3. Total (Line 1 plus Line 2).....		466,181,363
4. Part D, Section 1, Column 5.....	1,293,665,281	
5. Part D, Section 1, Column 6.....	(827,483,918)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0
		Fair Value Check
7. Part A, Section 1, Column 16.....	437,008,267	
8. Part B, Section 1, Column 13.....	12,645,349	
9. Total (Line 7 plus Line 8).....		449,653,616
10. Part D, Section 1, Column 8.....	1,282,072,716	
11. Part D, Section 1, Column 9.....	(832,419,102)	
12. Total (Line 9 minus Line 10 minus Line 11).....		2
		Potential Exposure Check
13. Part A, Section 1, Column 21.....	2,678,744	
14. Part B, Section 1, Column 20.....	1,207,000	
15. Part D, Section 1, Column 11.....	3,831,341	
16. Total (Line 13 plus Line 14 minus Line 15).....		54,403

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

Cash Equivalents

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

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(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.....

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# **SCHEDULES**

**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 Year Ended  
December 31, 2019

**2019**

**Sch. A - Pt. 1**  
**NONE**

**Sch. A - Pt. 2**  
**NONE**



### SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, 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.							
<b>Property Disposed</b>																			
Waterford One.....	Midlothian.....	VA...	05/29/2019	ULAM Waterford, LLC.....	4,500,000	0	3,500,000	0	0	0	0	0	3,500,000	3,469,387	0	(30,613)	(30,613)	204,611	202,225
0199999. Total - Property Disposed.....					4,500,000	0	3,500,000	0	0	0	0	0	3,500,000	3,469,387	0	(30,613)	(30,613)	204,611	202,225
0399999. Totals.....					4,500,000	0	3,500,000	0	0	0	0	0	3,500,000	3,469,387	0	(30,613)	(30,613)	204,611	202,225

### SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>														
0210292		VIRGINIA BEACH	VA		03/28/2001	8.25	1,326,686	0	0	0	0	0	4,600,000	08/28/2019
0210324		INWOOD	WV		02/13/2003	8.25	1,482,700	0	0	0	0	0	2,800,000	09/05/2019
0210326		NORFOLK	VA		12/18/2001	7.63	492,964	0	0	0	0	0	4,100,000	08/30/2019
0210411		ABERDEEN	MD		09/28/2005	6.15	2,797,332	0	0	0	0	0	8,600,000	05/31/2019
0210421		CENTERVILLE	OH		02/28/2006	5.50	709,097	0	0	0	0	0	8,300,000	08/30/2019
0210430		OAK PARK	IL		12/08/2005	6.13	4,584,352	0	0	0	0	0	10,100,000	12/18/2019
0210469		GASTONIA	NC		12/11/2006	6.23	1,393,343	0	0	0	0	0	4,000,000	12/30/2019
0210471		LOVELAND	CO		12/20/2006	6.10	4,149,758	0	0	0	0	0	8,000,000	05/29/2019
0210487		MASON	OH		09/28/2007	6.33	2,728,328	0	0	0	0	0	3,500,000	12/27/2019
0210499		BLOOMFIELD HILLS	MI		10/03/2007	4.25	7,410,284	0	0	0	0	0	7,500,000	07/31/2019
0210509		WOODLAWN	MD		01/18/2008	6.45	3,285,952	0	0	0	0	0	5,800,000	05/30/2019
0210540		BRECKSVILLE	OH		08/17/2010	6.63	9,721,889	0	0	0	0	0	25,200,000	07/01/2019
0210541		BRECKSVILLE	OH		08/17/2010	7.50	854,341	0	0	0	0	0	1,800,000	07/01/2019
0210542		HOUSTON	TX		11/05/2010	6.25	11,712,999	0	0	0	0	0	17,700,000	08/09/2019
0210544		SPOKANE	WA		09/14/2010	6.25	4,014,966	0	0	0	0	0	17,700,000	08/16/2019
0210547		HUNTINGTON BEACH	CA		10/19/2010	6.00	3,852,881	0	0	0	0	0	22,400,000	09/26/2019
0210548		COLUMBUS	OH		11/24/2010	6.00	6,426,918	0	0	0	0	0	15,700,000	08/30/2019
0210550		KATY	TX		04/06/2011	5.50	11,499,434	0	0	0	0	0	29,300,000	10/18/2019
0210551		W CONSHOHOCKEN	PA		02/07/2011	5.20	9,291,142	0	0	0	0	0	21,200,000	10/22/2019
0210552		KNOXVILLE	TN		12/30/2010	5.63	6,582,221	0	0	0	0	0	10,200,000	07/24/2019
0210554		CYPRESS	TX		03/03/2011	6.00	10,064,020	0	0	0	0	0	22,600,000	12/03/2019
0210556		BUFFALO GROVE	IL		07/07/2011	5.75	4,834,802	0	0	0	0	0	5,400,000	06/27/2019
0210557		WOODLAWN	MD		03/30/2011	5.75	5,509,480	0	0	0	0	0	9,400,000	06/03/2019
0210561		LOUISVILLE	KY		06/15/2011	5.64	10,027,501	0	0	0	0	0	17,200,000	10/01/2019
0210567		OWINGS MILLS	MD		09/23/2011	5.36	13,683,864	0	0	0	0	0	30,800,000	06/18/2019
0210568		LEXINGTON	KY		10/06/2011	4.85	7,940,209	0	0	0	0	0	23,900,000	10/21/2019
0210570		TULSA	OK		09/01/2011	5.00	6,825,068	0	0	0	0	0	11,400,000	10/02/2019
0210572		HANOVER	MD		11/01/2011	5.15	8,591,814	0	0	0	0	0	14,900,000	12/25/2019
0210573		LEXINGTON	KY		10/31/2011	5.21	6,435,797	0	0	0	0	0	10,800,000	12/05/2019
0210576		GREENSBORO	NC		11/21/2011	4.95	12,250,000	0	0	0	0	0	23,900,000	11/12/2019
0210577		LOVELAND	CO		12/08/2011	5.15	4,996,917	0	0	0	0	0	7,200,000	05/21/2019
0210579		WATAUGA	TX		11/30/2011	4.98	13,472,552	0	0	0	0	0	25,000,000	11/09/2019
0210587		SAN DIEGO	CA		01/31/2012	4.75	10,027,699	0	0	0	0	0	32,900,000	10/01/2019
0210589		BOULDER	CO		04/11/2012	4.85	14,120,651	0	0	0	0	0	31,400,000	10/03/2019
0210591		ALBUQUERQUE	NM		03/19/2012	4.63	12,229,143	0	0	0	0	0	23,300,000	09/20/2019
0210592		PLANO	TX		04/12/2012	4.85	11,670,242	0	0	0	0	0	20,400,000	09/05/2019
0210604		WESTERVILLE	OH		08/31/2012	4.50	10,205,022	0	0	0	0	0	18,500,000	08/12/2019
0210605		MILFORD	MI		05/31/2012	4.98	4,204,037	0	0	0	0	0	10,600,000	11/25/2019
0210606		WESTERVILLE	OH		08/31/2012	4.50	11,242,822	0	0	0	0	0	18,900,000	08/12/2019
0210607		BIG BEAR LAKE	CA		07/30/2012	4.70	6,068,306	0	0	0	0	0	16,600,000	10/21/2019
0210608		DALLAS	TX		08/02/2012	4.25	12,012,461	0	0	0	0	0	21,400,000	11/08/2019
0210610		ROLLING HILLS ESTATES	CA		10/10/2012	4.20	9,027,972	0	0	0	0	0	20,800,000	05/02/2019
0210611	CF	PORTLAND	OR		09/21/2012	3.75	15,968,605	0	0	0	0	0	36,700,000	11/07/2019
0210612		MOHEGAN LAKE	NY		11/29/2012	3.95	6,190,638	0	0	0	0	0	8,400,000	12/26/2019

E04

### SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210613		TULSA	OK		10/04/2012	4.05	13,896,140	.0	.0	.0	.0	.0	17,800,000	09/10/2019
0210614		NASHVILLE	TN		12/11/2012	4.13	10,782,950	.0	.0	.0	.0	.0	21,100,000	07/29/2019
0210617		NASHVILLE	TN		12/26/2012	4.40	11,924,082	.0	.0	.0	.0	.0	22,600,000	06/13/2019
0210618		BELLBROOK	OH		12/26/2012	4.15	10,384,965	.0	.0	.0	.0	.0	30,800,000	11/07/2019
0210619		PALM BEACH GARDENS	FL		02/11/2013	3.99	11,469,882	.0	.0	.0	.0	.0	28,200,000	10/23/2019
0210624		SANDY	UT		06/03/2013	4.15	6,224,506	.0	.0	.0	.0	.0	11,200,000	12/27/2019
0210626		ASHBURN	VA		06/20/2013	4.10	9,063,068	.0	.0	.0	.0	.0	16,400,000	11/20/2019
0210628		ROCHESTER HILLS	MI		05/28/2013	3.65	5,693,127	.0	.0	.0	.0	.0	21,800,000	11/13/2019
0210630		VERONA	WI		06/19/2013	3.88	9,151,195	.0	.0	.0	.0	.0	17,000,000	09/26/2019
0210631	CF	JACKSONVILLE BEACH	FL		07/01/2013	3.88	17,603,280	.0	.0	.0	.0	.0	31,500,000	10/29/2019
0210632		FULTON	MD		07/25/2013	4.25	5,104,152	.0	.0	.0	.0	.0	12,200,000	10/18/2019
0210633		E SETAUKET	NY		06/27/2013	3.88	8,714,495	.0	.0	.0	.0	.0	15,100,000	12/26/2019
0210635		GARDEN CITY	NY		07/31/2013	3.85	7,855,849	.0	.0	.0	.0	.0	10,400,000	05/08/2019
0210636		DENVER	CO		07/31/2013	3.63	14,000,000	.0	.0	.0	.0	.0	37,600,000	08/27/2019
0210639		MORRISVILLE	NC		08/22/2013	3.95	10,694,078	.0	.0	.0	.0	.0	18,800,000	11/19/2019
0210640	CF	SHELBY TOWNSHIP	MI		08/29/2013	4.32	6,723,740	.0	.0	.0	.0	.0	18,200,000	11/25/2019
0210645		BRECKSVILLE	OH		10/17/2013	4.69	7,149,014	.0	.0	.0	.0	.0	11,900,000	12/26/2019
0210646	CF	FARMINGTON	UT		11/05/2013	4.10	10,153,140	.0	.0	.0	.0	.0	18,900,000	11/20/2019
0210648		WAXAHACHIE	TX		01/16/2014	4.48	7,000,000	.0	.0	.0	.0	.0	17,900,000	12/02/2019
0210649		DECATUR	AL		01/16/2014	4.48	7,000,000	.0	.0	.0	.0	.0	13,600,000	09/05/2019
0210650		NEWBURGH	NY		01/16/2014	4.48	5,000,000	.0	.0	.0	.0	.0	8,800,000	12/17/2019
0210651		COVENTRY	RI		01/16/2014	4.48	6,000,000	.0	.0	.0	.0	.0	9,500,000	12/17/2019
0210652	CF	MEDFORD	MA		02/04/2014	4.15	21,783,484	.0	.0	.0	.0	.0	33,900,000	10/18/2019
0210653	CF	OMAHA	NE		01/29/2014	4.50	7,871,121	.0	.0	.0	.0	.0	14,800,000	12/04/2019
0210655		HUNT VALLEY	MD		05/13/2014	5.05	10,307,358	.0	.0	.0	.0	.0	16,500,000	11/13/2019
0210656		TIMONIUM	MD		05/13/2014	5.05	11,530,264	.0	.0	.0	.0	.0	18,900,000	11/13/2019
0210657	CF	PLANO	TX		03/11/2014	4.30	7,026,639	.0	.0	.0	.0	.0	11,500,000	09/10/2019
0210658		FORT COLLINS	CO		03/20/2014	4.95	6,854,386	.0	.0	.0	.0	.0	9,800,000	10/02/2019
0210659		FORT COLLINS	CO		03/20/2014	4.95	1,768,874	.0	.0	.0	.0	.0	2,100,000	10/02/2019
0210661		HINSDALE	IL		06/26/2014	4.43	6,766,714	.0	.0	.0	.0	.0	9,400,000	12/18/2019
0210662		FULTON	MD		06/27/2014	4.75	4,355,482	.0	.0	.0	.0	.0	9,700,000	09/03/2019
0210663		DELAFIELD	WI		07/24/2014	4.40	6,776,043	.0	.0	.0	.0	.0	10,300,000	09/27/2019
0210664	CF	GREENWICH	CT		07/31/2014	4.50	11,085,616	.0	.0	.0	.0	.0	16,400,000	11/13/2019
0210665		GARDEN CITY	NY		07/30/2014	4.20	8,949,690	.0	.0	.0	.0	.0	13,500,000	11/22/2019
0210666		MT PLEASANT	SC		08/28/2014	4.45	15,173,662	.0	.0	.0	.0	.0	25,800,000	11/12/2019
0210667		CHAPEL HILL	NC		08/27/2014	4.34	8,138,526	.0	.0	.0	.0	.0	8,400,000	06/04/2019
0210668		DENVER	CO		09/18/2014	4.14	12,000,000	.0	.0	.0	.0	.0	21,700,000	08/22/2019
0210669		MEQUON	WI		09/30/2014	4.50	3,277,662	.0	.0	.0	.0	.0	5,500,000	12/27/2019
0210670		FRANKLIN	WI		09/30/2014	4.50	4,151,706	.0	.0	.0	.0	.0	7,500,000	12/10/2019
0210671		WAUNAKEE	WI		09/30/2014	4.50	3,758,386	.0	.0	.0	.0	.0	8,100,000	11/26/2019
0210672	CF	SAN DIEGO	CA		09/02/2014	3.80	17,025,713	.0	.0	.0	.0	.0	26,500,000	11/04/2019
0210674		BALA CYNWYD	PA		12/05/2014	4.10	9,331,057	.0	.0	.0	.0	.0	12,700,000	11/22/2019
0210676		BETHESDA	MD		11/10/2014	4.10	10,500,000	.0	.0	.0	.0	.0	24,700,000	08/28/2019
0210677	CF	WAYZATA	MN		12/03/2014	3.99	16,002,647	.0	.0	.0	.0	.0	25,100,000	09/16/2019

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## SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210678		VISTA	CA		12/10/2014	4.30	9,787,569	.0	.0	.0	.0	.0	22,200,000	05/30/2019
0210679		NEEDHAM	MA		12/12/2014	4.30	7,196,427	.0	.0	.0	.0	.0	16,300,000	11/27/2019
0210680	CF	OWASSO	OK		12/15/2014	4.17	18,173,007	.0	.0	.0	.0	.0	27,700,000	09/16/2019
0210681		ORADELL	NJ		12/23/2014	4.30	15,022,780	.0	.0	.0	.0	.0	18,400,000	07/29/2019
0210682		GERMANTOWN	MD		03/30/2015	3.85	11,094,462	.0	.0	.0	.0	.0	12,500,000	08/05/2019
0210683	CF	LAWRENCEVILLE	GA		04/29/2015	3.94	15,966,532	.0	.0	.0	.0	.0	25,700,000	09/16/2019
0210684		FULTON	MD		05/13/2015	3.80	5,029,151	.0	.0	.0	.0	.0	7,400,000	12/20/2019
0210685	CF	WHITE MARSH	MD		05/28/2015	3.95	15,654,396	.0	.0	.0	.0	.0	26,400,000	11/07/2019
0210686		KNOXVILLE	TN		05/28/2015	4.12	10,081,348	.0	.0	.0	.0	.0	17,000,000	09/19/2019
0210687		SAN DIEGO	CA		06/15/2015	3.90	8,695,532	.0	.0	.0	.0	.0	20,700,000	12/04/2019
0210688		FAIRFIELD	CT		06/29/2015	3.85	7,317,277	.0	.0	.0	.0	.0	12,700,000	12/05/2019
0210689	CF	ROCKVILLE	MD		05/11/2015	3.80	21,984,770	.0	.0	.0	.0	.0	41,800,000	10/18/2019
0210690		W DES MOINES	IA		07/17/2015	3.81	12,639,236	.0	.0	.0	.0	.0	16,800,000	06/26/2019
0210691	CF	NEWPORT BEACH	CA		06/18/2015	3.70	14,244,819	.0	.0	.0	.0	.0	45,800,000	11/06/2019
0210692		EL CAJON	CA		07/23/2015	3.85	10,000,000	.0	.0	.0	.0	.0	24,000,000	11/07/2019
0210693	CF	SCOTTSDALE	AZ		10/05/2015	4.18	22,877,673	.0	.0	.0	.0	.0	37,200,000	10/18/2019
0210694		LINCOLN	NE		08/25/2015	3.82	13,789,673	.0	.0	.0	.0	.0	33,600,000	11/07/2019
0210695	CF	BOULDER	CO		08/31/2015	3.95	31,007,176	.0	.0	.0	.0	.0	50,000,000	10/03/2019
0210696	CF	BLOOMINGTON	MN		08/13/2015	4.32	32,893,978	.0	.0	.0	.0	.0	52,800,000	10/10/2019
0210697	CF	EDEN PRAIRIE	MN		10/05/2015	4.20	17,651,897	.0	.0	.0	.0	.0	34,200,000	11/30/2019
0210698	CF	MURRAY	UT		10/02/2015	4.25	21,241,473	.0	.0	.0	.0	.0	34,400,000	10/21/2019
0210699		BRUNSWICK	OH		10/14/2015	4.26	10,886,825	.0	.0	.0	.0	.0	15,100,000	11/17/2019
0210700		ST LOUIS	MO		10/08/2015	4.34	6,249,510	.0	.0	.0	.0	.0	10,200,000	12/27/2019
0210701		DES PERES	MO		10/21/2015	4.20	15,623,938	.0	.0	.0	.0	.0	19,400,000	11/07/2019
0210702		CHESTERFIELD	MO		11/03/2015	4.24	9,726,189	.0	.0	.0	.0	.0	12,700,000	05/30/2019
0210703	CF	WHITE MARSH	MD		10/28/2015	4.40	14,877,975	.0	.0	.0	.0	.0	21,000,000	09/20/2019
0210704	CF	SUNSET HILLS	MO		11/17/2015	3.90	50,000,000	.0	.0	.0	.0	.0	84,600,000	10/16/2019
0210705	CF	CARY	NC		12/11/2015	3.95	20,000,000	.0	.0	.0	.0	.0	37,100,000	09/10/2019
0210706		CHARLESTON	SC		12/11/2015	3.85	9,000,000	.0	.0	.0	.0	.0	17,700,000	11/25/2019
0210707	CF	NILES	IL		12/11/2015	3.95	22,000,000	.0	.0	.0	.0	.0	36,900,000	10/18/2019
0210708	CF	INDEPENDENCE	OH		01/06/2016	4.25	17,723,561	.0	.0	.0	.0	.0	22,500,000	09/20/2019
0210709		URBANDALE	IA		01/22/2016	4.20	13,123,542	.0	.0	.0	.0	.0	21,200,000	08/12/2019
0210710	CF	COLLIERVILLE	TN		01/14/2016	4.22	26,601,836	.0	.0	.0	.0	.0	39,500,000	07/17/2019
0210711	CF	BALTIMORE	MD		12/30/2015	4.45	50,000,000	.0	.0	.0	.0	.0	87,700,000	10/04/2019
0210712	CF	BOSTON	MA		03/09/2016	3.95	50,000,000	.0	.0	.0	.0	.0	114,900,000	08/09/2019
0210713	CF	PORTLAND	OR		03/25/2016	3.80	40,000,000	.0	.0	.0	.0	.0	83,700,000	08/13/2019
0210714	CF	CHEVY CHASE	MD		05/10/2016	3.70	18,500,000	.0	.0	.0	.0	.0	29,700,000	10/22/2019
0210720		MADISON	WI		06/20/2016	3.80	9,347,497	.0	.0	.0	.0	.0	15,200,000	09/26/2019
0210722	CF	GRANITE BAY	CA		06/30/2016	3.63	15,900,000	.0	.0	.0	.0	.0	24,500,000	05/29/2019
0210724		KANSAS CITY	MO		06/30/2016	3.91	10,050,875	.0	.0	.0	.0	.0	12,500,000	05/30/2019
0210725	CF	URBANDALE	IA		09/01/2016	3.90	26,786,210	.0	.0	.0	.0	.0	43,800,000	08/12/2019
0210727	CF	CHICAGO	IL		09/21/2016	3.00	15,815,274	.0	.0	.0	.0	.0	28,100,000	08/21/2019
0210728		SCOTTSDALE	AZ		09/01/2016	3.54	13,713,853	.0	.0	.0	.0	.0	32,400,000	06/26/2019
0210729	CF	OLNEY	MD		09/08/2016	3.45	16,500,000	.0	.0	.0	.0	.0	30,400,000	11/05/2019
0210730		THE COLONY	TX		10/06/2016	3.57	28,000,000	.0	.0	.0	.0	.0	45,700,000	08/13/2019

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### SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210732	CF	CHARLOTTE	NC		08/26/2016	3.10	38,000,000	0	0	0	0	0	68,900,000	08/06/2019
0210733	CF	HOMEWOOD	AL		08/30/2016	3.52	30,715,789	0	0	0	0	0	45,800,000	07/01/2019
0210734		JACKSONVILLE	FL		10/14/2016	3.70	9,365,579	0	0	0	0	0	11,600,000	09/18/2019
0210736	CF	ALLEN	TX		10/19/2016	3.25	24,000,000	0	0	0	0	0	50,000,000	09/20/2019
0210737	CF	FORT MILL	SC		10/25/2016	3.68	28,915,784	0	0	0	0	0	47,000,000	06/07/2019
0210738	CF	SANTA CLARA	CA		11/08/2016	3.04	48,500,000	0	0	0	0	0	84,600,000	12/17/2019
0210740	CF	DENTON	TX		11/01/2016	3.44	32,530,000	0	0	0	0	0	61,300,000	09/20/2019
0210741	CF	PHOENIX	AZ		11/15/2016	3.18	18,452,500	0	0	0	0	0	30,200,000	09/16/2019
0210742	CF	KANSAS CITY	MO		12/09/2016	3.22	25,000,000	0	0	0	0	0	43,500,000	08/14/2019
0210743		MINNEAPOLIS	MN		11/21/2016	3.41	12,000,000	0	0	0	0	0	23,000,000	10/02/2019
0210745	CF	CAMBRIDGE	MA		11/14/2016	3.48	23,000,000	0	0	0	0	0	43,300,000	08/14/2019
0210746		SALT LAKE CITY	UT		01/23/2017	3.79	11,137,965	0	0	0	0	0	28,800,000	12/05/2019
0210747		BOSTON	MA		01/17/2017	3.86	12,805,163	0	0	0	0	0	39,100,000	08/16/2019
0210748		CONCORD	NH		05/01/2017	4.03	6,557,869	0	0	0	0	0	19,700,000	11/12/2019
0210749		CONCORD	NH		05/01/2017	4.03	13,771,542	0	0	0	0	0	39,000,000	11/12/2019
0210750		SHAKER HEIGHTS	OH		05/25/2017	4.65	10,168,764	0	0	0	0	0	15,100,000	11/21/2019
0210751		ASHBURN	VA		05/23/2017	4.64	13,212,720	0	0	0	0	0	20,300,000	10/17/2019
0210752		COLUMBIA	MD		06/21/2017	3.47	23,500,000	0	0	0	0	0	34,900,000	07/18/2019
0210754		SAN JOSE	CA		07/13/2017	3.75	10,300,000	0	0	0	0	0	17,900,000	11/20/2019
0210755		FULLERTON	CA		07/13/2017	3.75	3,500,000	0	0	0	0	0	7,800,000	10/01/2019
0210756	CF	CENTREVILLE	VA		09/01/2017	3.88	19,250,000	0	0	0	0	0	33,600,000	09/18/2019
0210757	CF	PAPILLION	NE		08/30/2017	3.95	21,098,520	0	0	0	0	0	30,300,000	10/21/2019
0210758		WESTON	FL		08/23/2017	3.47	40,500,000	0	0	0	0	0	84,500,000	07/17/2019
0210759		SALT LAKE CITY	UT		08/29/2017	4.13	12,062,647	0	0	0	0	0	20,900,000	11/12/2019
0210760	CF	REDMOND	WA		11/08/2017	4.12	17,293,472	0	0	0	0	0	28,200,000	10/31/2019
0210761	CF	LIMERICK TOWNSHIP	PA		09/28/2017	4.06	27,918,557	0	0	0	0	0	43,200,000	10/09/2019
0210762	CF	OXFORD	OH		11/01/2017	3.83	18,253,085	0	0	0	0	0	26,800,000	10/21/2019
0210763	CF	LOS ANGELES	CA		01/11/2018	3.64	20,361,376	0	0	0	0	0	64,000,000	01/01/2018
0210765	CF	POOLER	GA		01/12/2018	4.05	27,500,000	0	0	0	0	0	40,500,000	11/28/2017
0210766		DENVER	CO		12/18/2017	4.00	11,877,094	0	0	0	0	0	19,900,000	11/12/2019
0210767	CF	HAVERSTRAW	NY		12/22/2017	4.14	17,313,624	0	0	0	0	0	30,200,000	10/31/2019
0210768		GIG HARBOR	WA		05/07/2018	3.72	32,500,000	0	0	0	0	0	56,400,000	02/21/2018
0210769	CF	LAWRENCEVILLE	GA		12/15/2017	3.67	27,000,000	0	0	0	0	0	48,900,000	08/15/2019
0210781		HARTLAND	WI		03/30/2018	4.28	9,230,633	0	0	0	0	0	13,960,000	03/31/2018
0210782		ELLCOTT CITY	MD		03/09/2018	3.86	13,067,490	0	0	0	0	0	24,500,000	02/03/2018
0210783	CF	SAN DIEGO	CA		04/12/2018	4.18	19,256,886	0	0	0	0	0	37,150,000	03/27/2018
0210784	CF	SALT LAKE CITY	UT		04/23/2018	4.00	21,354,496	0	0	0	0	0	37,500,000	04/12/2018
0210785		GREAT NECK	NY		05/09/2018	4.17	14,000,000	0	0	0	0	0	26,100,000	04/25/2018
0210786		SANTA MONICA	CA		06/08/2018	4.15	11,576,588	0	0	0	0	0	32,240,000	04/30/2018
0210787	CF	AUBURN	AL		05/23/2018	4.08	31,850,000	0	0	0	0	0	64,300,000	03/20/2018
0210788	CF	PHOENIX	AZ		05/21/2018	4.04	21,795,000	0	0	0	0	0	35,000,000	01/03/2018
0210789		BRASELTON	GA		05/09/2018	4.15	8,000,000	0	0	0	0	0	17,000,000	04/19/2018
0210790		BEAVERTON	OR		06/26/2018	3.96	6,665,328	0	0	0	0	0	16,300,000	04/25/2018
0210791		WILSONVILLE	OR		06/26/2018	3.90	13,517,929	0	0	0	0	0	28,150,000	04/25/2018

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## SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210792		PORTLAND	OR		07/02/2018	4.28	1,390,000	0	0	0	0	0	5,790,000	06/19/2018
0210793		PORTLAND	OR		07/02/2018	4.28	4,500,000	0	0	0	0	0	16,640,000	06/19/2018
0210794		PORTLAND	OR		07/02/2018	4.28	4,690,000	0	0	0	0	0	17,460,000	06/19/2018
0210795		CLACKAMAS	OR		07/02/2018	4.28	7,650,000	0	0	0	0	0	32,120,000	06/18/2018
0210796		STAMFORD	CT		07/11/2018	4.48	7,858,246	0	0	0	0	0	13,850,000	05/30/2018
0210797		OMAHA	NE		06/15/2018	4.39	13,549,580	0	0	0	0	0	22,500,000	05/22/2018
0210798		ANNAPOLIS	MD		07/10/2018	4.63	10,678,554	0	0	0	0	0	16,200,000	05/10/2018
0210799	CF	SCOTTSDALE	AZ		06/26/2018	4.43	25,328,692	0	0	0	0	0	41,400,000	05/23/2018
0210800	CF	NEW ALBANY	OH		07/19/2018	4.45	31,525,942	0	0	0	0	0	51,550,000	05/30/2018
0210801		ENGLEWOOD	CO		08/03/2018	3.72	14,000,000	0	0	0	0	0	21,300,000	06/11/2018
0210803		DALLAS	TX		12/30/2008	4.95	3,732,118	0	0	0	0	0	13,800,000	10/14/2019
0210804		DALLAS	TX		12/30/2008	4.95	9,330,302	0	0	0	0	0	22,490,000	10/14/2019
0210805		CHANDLER	AZ		11/01/2018	3.52	24,800,000	0	0	0	0	0	43,600,000	09/18/2018
0210806		TOLLESON	AZ		09/28/2018	4.37	7,350,000	0	0	0	0	0	14,500,000	08/14/2018
0210807		GRAPEVINE	TX		10/12/2018	4.37	5,930,000	0	0	0	0	0	9,680,000	09/19/2018
0210808		LITHIA SPRINGS	GA		10/12/2018	4.37	8,920,000	0	0	0	0	0	17,300,000	08/22/2018
0210809		POMONA	CA		11/07/2018	4.38	7,190,310	0	0	0	0	0	12,200,000	10/29/2018
0210811	CF	PHILADELPHIA	PA		12/20/2018	4.51	55,000,000	0	0	0	0	0	172,200,000	10/30/2018
0210813	CF	LENEXA	KS		01/28/2019	4.75	14,046,285	0	0	0	0	0	20,800,000	11/29/2018
0210815		ST PAUL	MN		04/09/2019	4.68	8,511,114	0	0	0	0	0	16,900,000	11/30/2018
0210818		FORT WORTH	TX		02/27/2019	4.13	7,500,000	0	0	0	0	0	15,000,000	01/29/2019
0210819		LOUISVILLE	KY		05/01/2019	4.10	9,809,339	0	0	0	0	0	30,000,000	02/07/2019
0210820	CF	EDEN PRAIRIE	MN		03/07/2019	4.39	10,750,000	0	0	0	0	0	18,100,000	02/11/2019
0210821		DALLAS	TX		04/01/2019	3.96	37,000,000	0	0	0	0	0	72,500,000	02/22/2019
0210828		GARNER	NC		06/07/2019	3.96	8,821,868	0	0	0	0	0	18,250,000	05/09/2019
0210829		SO WINDSOR	CT		10/31/2019	4.36	22,957,547	0	0	0	0	0	33,000,000	10/01/2019
0210830		DALLAS	TX		06/27/2019	3.88	19,100,000	0	0	0	0	0	34,000,000	06/12/2019
0210831		HIGHLANDS PARK	CO		07/29/2019	3.65	19,876,805	0	0	0	0	0	34,200,000	06/27/2019
0210832		PORTLAND	OR		09/26/2019	3.15	16,000,000	0	0	0	0	0	34,750,000	08/28/2019
0210833		SEATTLE	WA		12/05/2019	3.15	12,500,000	0	0	0	0	0	29,200,000	09/05/2019
0210834		OMAHA	NE		10/30/2019	3.25	12,500,000	0	0	0	0	0	20,000,000	09/24/2019
0210835		CHARLOTTE	NC		11/18/2019	3.35	21,000,000	0	0	0	0	0	37,700,000	10/07/2019
0210836		MATHEWS	NC		11/18/2019	3.35	19,000,000	0	0	0	0	0	30,300,000	10/07/2019
0210838		CARROLLTON	TX		12/17/2019	3.20	23,375,000	0	0	0	0	0	41,500,000	11/14/2019
0210839		COMPTON	CA		12/18/2019	3.20	8,000,000	0	0	0	0	0	26,100,000	11/26/2019
210578A	CF	KENNESAW	GA		10/31/2011	5.10	15,264,156	0	0	0	0	0	29,891,353	10/14/2019
210578B	CF	KENNESAW	GA		11/20/2017	5.20	3,835,501	0	0	0	0	0	7,508,647	10/14/2019
210622A	CF	LA JOLLA	CA		02/15/2013	4.00	16,661,293	0	0	0	0	0	38,300,000	04/16/2018
210622B	CF	LA JOLLA	CA		06/05/2018	6.00	4,906,484	0	0	0	0	0	8,620,000	06/05/2018
210634A	CF	E LONGMEADOW	MA		06/27/2013	3.75	16,668,261	0	0	0	0	0	27,639,096	11/05/2019
210634B	CF	E LONGMEADOW	MA		08/16/2017	5.33	2,872,277	0	0	0	0	0	4,760,904	11/05/2019
210673A	CF	ST LOUIS	MO		10/09/2014	4.10	21,700,587	0	0	0	0	0	34,626,537	03/08/2019
210673B	CF	ST LOUIS	MO		05/15/2019	6.00	4,969,756	0	0	0	0	0	7,873,463	03/08/2019
210715A	CF	SEATTLE	WA		06/03/2016	3.82	19,500,000	0	0	0	0	0	38,204,082	12/13/2018

E04.4

## SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
210715B.....	CF.....	SEATTLE.....	WA.....		03/15/2019.....	6.06.....	5,000,000.....	0.....	0.....	0.....	0.....	0.....	9,795,918.....	12/13/2018.....	
210753A.....		EDINA.....	MN.....		09/01/2017.....	3.70.....	13,166,572.....	0.....	0.....	0.....	0.....	0.....	27,275,665.....	03/08/2019.....	
210753B.....		EDINA.....	MN.....		04/09/2019.....	4.68.....	3,958,663.....	0.....	0.....	0.....	0.....	0.....	8,074,335.....	03/08/2019.....	
210802A.....	CF.....	TULSA.....	OK.....		09/12/2018.....	4.25.....	25,080,577.....	0.....	0.....	0.....	0.....	0.....	43,500,000.....	07/24/2018.....	
210802B.....	CF.....	TULSA.....	OK.....		09/12/2018.....	6.51.....	3,119,806.....	0.....	0.....	0.....	0.....	0.....	4,807,692.....	07/24/2018.....	
210810A.....	CF.....	PHOENIXVILLE.....	PA.....		11/29/2018.....	4.36.....	24,220,000.....	0.....	0.....	0.....	0.....	0.....	47,300,000.....	11/09/2018.....	
210810B.....	CF.....	PHOENIXVILLE.....	PA.....		11/29/2018.....	6.23.....	5,780,000.....	0.....	0.....	0.....	0.....	0.....	9,113,133.....	11/09/2018.....	
210812A.....	CF.....	OVERLAND PARK.....	KS.....		12/10/2018.....	4.50.....	21,554,078.....	0.....	0.....	0.....	0.....	0.....	40,100,000.....	10/10/2018.....	
210812B.....	CF.....	OVERLAND PARK.....	KS.....		12/10/2018.....	6.52.....	7,883,325.....	0.....	0.....	0.....	0.....	0.....	10,693,333.....	10/10/2018.....	
210814A.....	CF.....	MAPLE VALLEY.....	WA.....		01/03/2019.....	4.50.....	20,500,000.....	0.....	0.....	0.....	0.....	0.....	41,650,000.....	12/07/2018.....	
210814B.....	CF.....	MAPLE VALLEY.....	WA.....		01/03/2019.....	5.35.....	5,500,000.....	0.....	0.....	0.....	0.....	0.....	8,810,577.....	12/07/2018.....	
210816A.....		NEW ALBANY.....	OH.....		02/13/2019.....	4.60.....	16,890,000.....	0.....	0.....	0.....	0.....	0.....	32,550,000.....	01/10/2019.....	
210816B.....		NEW ALBANY.....	OH.....		02/13/2019.....	5.32.....	5,610,000.....	0.....	0.....	0.....	0.....	0.....	8,115,800.....	01/10/2019.....	
210817A.....	CF.....	SANDY SPRINGS.....	GA.....		02/07/2019.....	4.80.....	12,771,008.....	0.....	0.....	0.....	0.....	0.....	28,800,000.....	12/28/2018.....	
210817B.....	CF.....	SANDY SPRINGS.....	GA.....		02/07/2019.....	7.16.....	3,952,856.....	0.....	0.....	0.....	0.....	0.....	6,776,471.....	12/28/2018.....	
210822C.....		FORT WORTH.....	TX.....		03/28/2019.....	5.00.....	3,237,836.....	0.....	0.....	0.....	0.....	0.....	27,200,000.....	03/27/2019.....	
210823C.....		FORT WORTH.....	TX.....		03/28/2019.....	5.00.....	4,923,813.....	0.....	0.....	0.....	0.....	0.....	67,300,000.....	03/27/2019.....	
210826C.....		JACKSONVILLE.....	FL.....		08/23/2019.....	5.00.....	1,808,153.....	0.....	0.....	0.....	0.....	0.....	25,350,000.....	02/08/2019.....	
E04.5 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							3,224,899,267.....	0.....	0.....	0.....	0.....	0.....	6,192,017,006.....	XXX.....	
0899999. Total - Mortgages in Good Standing.....							3,224,899,267.....	0.....	0.....	0.....	0.....	0.....	0.....	6,192,017,006.....	XXX.....
3399999. Totals.....							3,224,899,267.....	0.....	0.....	0.....	0.....	0.....	0.....	6,192,017,006.....	XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

### SCHEDULE B - PART 2

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

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						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
0210813	LENEXA	KS		01/28/2019	4.75	14,300,000	0	20,800,000
0210815	ST PAUL	MN		04/09/2019	4.68	8,600,000	0	16,900,000
0210818	FORT WORTH	TX		02/27/2019	4.13	7,500,000	0	15,000,000
0210819	LOUISVILLE	KY		05/01/2019	4.10	10,000,000	0	30,000,000
0210820	EDEN PRAIRIE	MN		03/07/2019	4.39	10,750,000	0	18,100,000
0210821	DALLAS	TX		04/01/2019	3.96	37,000,000	0	72,500,000
0210828	GARNER	NC		06/07/2019	3.96	8,900,000	0	18,250,000
0210829	SO WINDSOR	CT		10/31/2019	4.36	23,000,000	0	33,000,000
0210830	DALLAS	TX		06/27/2019	3.88	19,100,000	0	34,000,000
0210831	HIGHLANDS PARK	CO		07/29/2019	3.65	20,000,000	0	34,200,000
0210832	PORTLAND	OR		09/26/2019	3.15	16,000,000	0	34,750,000
0210833	SEATTLE	WA		12/05/2019	3.15	12,500,000	0	29,200,000
0210834	OMAHA	NE		10/30/2019	3.25	12,500,000	0	20,000,000
0210835	CHARLOTTE	NC		11/18/2019	3.35	21,000,000	0	37,700,000
0210836	MATHEWS	NC		11/18/2019	3.35	19,000,000	0	30,300,000
0210838	CARROLLTON	TX		12/17/2019	3.20	23,375,000	0	41,500,000
0210839	COMPTON	CA		12/18/2019	3.20	8,000,000	0	26,100,000
210673B	ST LOUIS	MO		05/15/2019	6.00	5,000,000	0	7,873,463
210715B	SEATTLE	WA		03/15/2019	6.06	5,000,000	0	9,795,918
210753B	EDINA	MN		04/09/2019	4.68	4,000,000	0	8,074,335
210814A	MAPLE VALLEY	WA		01/03/2019	4.50	20,500,000	0	41,650,000
210814B	MAPLE VALLEY	WA		01/03/2019	5.35	5,500,000	0	8,810,577
210816A	NEW ALBANY	OH		02/13/2019	4.60	16,890,000	0	32,550,000
210816B	NEW ALBANY	OH		02/13/2019	5.32	5,610,000	0	8,115,800
210817A	SANDY SPRINGS	GA		02/07/2019	4.80	13,000,000	0	28,800,000
210817B	SANDY SPRINGS	GA		02/07/2019	7.16	4,000,000	0	6,776,471
210822C	FORT WORTH	TX		03/28/2019	5.00	516,634	2,698,761	27,200,000
210823C	FORT WORTH	TX		03/28/2019	5.00	1,194,539	3,686,804	67,300,000
210825C	POOLER	GA		03/28/2019	5.00	2,182,346	14,621,151	54,300,000
210826C	JACKSONVILLE	FL		08/23/2019	5.00	115,013	1,689,358	25,350,000
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other					355,033,532	22,696,074	838,896,564
0899999	Total - Mortgages in Good Standing					355,033,532	22,696,074	838,896,564
3399999	Totals					355,033,532	22,696,074	838,896,564

E05



### SCHEDULE B - PART 3

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

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						
<b>Mortgages Closed by Repayment</b>																		
0210313	CHARLOTTE	NC	06/08/2001	06/05/2019		83,935	0	0	0	0	0	0	0	14,218	14,218	0	0	0
0210375	BURIEN	WA	05/13/2004	03/28/2019		2,128,039	0	0	0	0	0	0	0	2,080,095	2,080,095	0	0	0
0210491	VANDALIA	OH	10/30/2007	10/15/2019		1,670,308	0	0	0	0	0	0	0	1,630,069	1,630,069	0	0	0
0210522	BELLEVUE	WA	12/08/2008	12/11/2019		5,475,737	0	0	0	0	0	0	0	5,354,923	5,354,923	0	0	0
0210528	SANDY SPRINGS	GA	04/28/2010	02/07/2019		8,573,021	0	0	0	0	0	0	0	8,548,562	8,548,562	0	0	0
0210534	SUNNYVALE	TX	06/02/2010	08/08/2019		5,804,138	0	0	0	0	0	0	0	5,254,358	5,254,358	0	0	0
0210537	MOON TOWNSHIP	PA	07/29/2010	02/06/2019		4,542,111	0	0	0	0	0	0	0	4,529,621	4,529,621	0	0	0
0210543	MECHANICSVILLE	VA	08/05/2010	04/03/2019		6,817,665	0	0	0	0	0	0	0	6,779,734	6,779,734	0	0	0
0210558	ROCHESTER HILLS	MI	06/02/2011	06/26/2019		3,401,285	0	0	0	0	0	0	0	3,059,080	3,059,080	0	0	0
0210564	SEATTLE	WA	07/01/2011	04/10/2019		8,943,478	0	0	0	0	0	0	0	8,889,279	8,889,279	0	0	0
0210581	WINCHESTER	VA	12/22/2011	01/11/2019		15,205,536	0	0	0	0	0	0	0	15,205,536	15,205,536	0	0	0
0210585	STERLING HEIGHTS	MI	02/01/2012	09/10/2019		3,605,793	0	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	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	0	8,646,704	8,646,704	0	0	0
0210596	NOVATO	CA	04/19/2012	05/03/2019		13,500,000	0	0	0	0	0	0	0	13,500,000	13,500,000	0	0	0
0210597	ALISO VIEJO	CA	06/19/2012	11/20/2019		9,886,231	0	0	0	0	0	0	0	9,665,698	9,665,698	0	0	0
0210602	TUCSON	AZ	06/29/2012	06/10/2019		3,695,527	0	0	0	0	0	0	0	3,695,527	3,695,527	0	0	0
0210615	COLUMBIA	MO	12/10/2012	11/14/2019		12,070,234	0	0	0	0	0	0	0	11,776,522	11,776,522	0	0	0
0210621	GARNER	NC	12/31/2012	06/10/2019		6,344,846	0	0	0	0	0	0	0	6,273,878	6,273,878	0	0	0
0210623	ROANOKE	TX	03/06/2013	01/18/2019		12,349,166	0	0	0	0	0	0	0	12,323,969	12,323,969	0	0	0
0210638	COLUMBIA	MO	08/23/2013	11/14/2019		9,937,220	0	0	0	0	0	0	0	9,693,814	9,693,814	0	0	0
0210641	ATLANTA	GA	08/28/2013	03/06/2019		10,351,700	0	0	0	0	0	0	0	10,316,072	10,316,072	0	0	0
0210642	ATLANTA	GA	08/28/2013	03/06/2019		13,033,732	0	0	0	0	0	0	0	12,988,873	12,988,873	0	0	0
0210675	ATLANTA	GA	11/25/2014	06/24/2019		7,284,042	0	0	0	0	0	0	0	7,175,398	7,175,398	0	0	0
0210716	EVANSTON	IL	04/29/2016	11/21/2019		7,200,000	0	0	0	0	0	0	0	7,200,000	7,200,000	0	0	0
0210717	CHICAGO	IL	04/29/2016	11/21/2019		10,200,000	0	0	0	0	0	0	0	10,200,000	10,200,000	0	0	0
0210718	CHICAGO	IL	04/29/2016	11/21/2019		14,600,000	0	0	0	0	0	0	0	14,600,000	14,600,000	0	0	0
0210726	CELBRATION	FL	09/01/2016	02/22/2019		30,500,000	0	0	0	0	0	0	0	30,500,000	30,500,000	0	0	0
0210731	GREENWOOD VILLAGE	CO	09/07/2016	11/27/2019		30,600,000	0	0	0	0	0	0	0	30,502,700	30,502,700	0	0	0
210405A	GREELEY	CO	05/05/2005	11/12/2019		1,850,585	0	0	0	0	0	0	0	1,684,316	1,684,316	0	0	0
210825C	POOLER	GA	03/28/2019	12/17/2019		0	0	0	0	0	0	0	0	17,099,320	17,099,320	0	0	0
0199999	Total - Mortgages Closed by Repayment						273,197,144	0	0	0	0	0	0	287,313,551	287,313,551	0	0	0
<b>Mortgages With Partial Repayments</b>																		
0210292	VIRGINIA BEACH	VA	03/28/2001			1,479,949	0	0	0	0	0	0	0	0	153,269	0	0	0
0210313	CHARLOTTE	NC	06/08/2001			83,935	0	0	0	0	0	0	0	0	69,717	0	0	0
0210324	INWOOD	WV	02/13/2003			1,603,283	0	0	0	0	0	0	0	0	120,583	0	0	0
0210326	NORFOLK	VA	12/18/2001			703,252	0	0	0	0	0	0	0	0	210,288	0	0	0
0210375	BURIEN	WA	05/13/2004			2,128,039	0	0	0	0	0	0	0	0	47,944	0	0	0
0210411	ABERDEEN	MD	09/28/2005			2,958,125	0	0	0	0	0	0	0	0	160,792	0	0	0
0210421	CENTERVILLE	OH	02/28/2006			1,242,376	0	0	0	0	0	0	0	0	533,279	0	0	0
0210430	OAK PARK	IL	12/08/2005			4,990,196	0	0	0	0	0	0	0	0	405,844	0	0	0
0210469	GASTONIA	NC	12/11/2006			1,437,740	0	0	0	0	0	0	0	0	44,396	0	0	0

E06

### SCHEDULE B - PART 3

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

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					
0210471	LOVELAND	CO		12/20/2006		4,365,004	0	0	0	0	0	0	0	215,246	0	0	0
0210487	MASON	OH		09/28/2007		2,862,039	0	0	0	0	0	0	0	133,712	0	0	0
0210491	VANDALIA	OH		10/30/2007		1,670,308	0	0	0	0	0	0	0	40,239	0	0	0
0210499	BLOOMFIELD HILLS	MI		10/03/2007		7,587,286	0	0	0	0	0	0	0	177,002	0	0	0
0210509	WOODLAWN	MD		01/18/2008		3,439,579	0	0	0	0	0	0	0	153,628	0	0	0
0210522	BELLEVUE	WA		12/08/2008		5,475,737	0	0	0	0	0	0	0	120,814	0	0	0
0210528	SANDY SPRINGS	GA		04/28/2010		8,573,021	0	0	0	0	0	0	0	24,460	0	0	0
0210534	SUNNYVALE	TX		06/02/2010		5,804,138	0	0	0	0	0	0	0	549,780	0	0	0
0210537	MOON TOWNSHIP	PA		07/29/2010		4,542,111	0	0	0	0	0	0	0	12,491	0	0	0
0210540	BRECKSVILLE	OH		08/17/2010		10,061,378	0	0	0	0	0	0	0	339,490	0	0	0
0210541	BRECKSVILLE	OH		08/17/2010		904,221	0	0	0	0	0	0	0	49,880	0	0	0
0210542	HOUSTON	TX		11/05/2010		11,976,772	0	0	0	0	0	0	0	263,773	0	0	0
0210543	MECHANICSVILLE	VA		08/05/2010		6,817,665	0	0	0	0	0	0	0	37,932	0	0	0
0210544	SPOKANE	WA		09/14/2010		4,568,248	0	0	0	0	0	0	0	553,281	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,942,525	0	0	0	0	0	0	0	89,644	0	0	0
0210548	COLUMBUS	OH		11/24/2010		6,827,696	0	0	0	0	0	0	0	400,778	0	0	0
0210550	KATY	TX		04/06/2011		11,922,760	0	0	0	0	0	0	0	423,326	0	0	0
0210551	W CONSHOHOCKEN	PA		02/07/2011		9,526,157	0	0	0	0	0	0	0	235,015	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		6,827,259	0	0	0	0	0	0	0	245,038	0	0	0
0210554	CYPRESS	TX		03/03/2011		10,245,443	0	0	0	0	0	0	0	181,422	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		5,004,428	0	0	0	0	0	0	0	169,626	0	0	0
0210557	WOODLAWN	MD		03/30/2011		5,707,368	0	0	0	0	0	0	0	197,888	0	0	0
0210558	ROCHESTER HILLS	MI		06/02/2011		3,401,285	0	0	0	0	0	0	0	342,205	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		10,383,210	0	0	0	0	0	0	0	355,709	0	0	0
0210564	SEATTLE	WA		07/01/2011		8,943,478	0	0	0	0	0	0	0	54,198	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		14,171,865	0	0	0	0	0	0	0	488,001	0	0	0
0210568	LEXINGTON	KY		10/06/2011		8,238,281	0	0	0	0	0	0	0	298,072	0	0	0
0210570	TULSA	OK		09/01/2011		6,994,538	0	0	0	0	0	0	0	169,471	0	0	0
0210572	HANOVER	MD		11/01/2011		8,902,479	0	0	0	0	0	0	0	310,665	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,589,235	0	0	0	0	0	0	0	153,437	0	0	0
0210577	LOVELAND	CO		12/08/2011		5,116,255	0	0	0	0	0	0	0	119,338	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,801,742	0	0	0	0	0	0	0	329,190	0	0	0
0210585	STERLING HEIGHTS	MI		02/01/2012		3,605,793	0	0	0	0	0	0	0	105,617	0	0	0
0210586	COLUMBUS	OH		12/27/2011		4,775,627	0	0	0	0	0	0	0	150,517	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,277,307	0	0	0	0	0	0	0	249,608	0	0	0
0210589	BOULDER	CO		04/11/2012		14,437,419	0	0	0	0	0	0	0	316,767	0	0	0
0210590	GRESHAM	OR		05/02/2012		8,767,188	0	0	0	0	0	0	0	120,484	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,535,007	0	0	0	0	0	0	0	305,864	0	0	0
0210592	PLANO	TX		04/12/2012		11,951,648	0	0	0	0	0	0	0	281,407	0	0	0
0210597	ALISO VIEJO	CA		06/19/2012		9,886,231	0	0	0	0	0	0	0	220,533	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,457,077	0	0	0	0	0	0	0	252,054	0	0	0
0210605	MILFORD	MI		05/31/2012		4,655,280	0	0	0	0	0	0	0	451,243	0	0	0

E06.1

### SCHEDULE B - PART 3

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

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					
0210606	WESTERVILLE	OH		08/31/2012		11,520,509	0	0	0	0	0	0	0	277,687	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,214,990	0	0	0	0	0	0	0	146,684	0	0	0
0210608	DALLAS	TX		08/02/2012		12,321,236	0	0	0	0	0	0	0	308,775	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,359,087	0	0	0	0	0	0	0	331,115	0	0	0
0210611	PORTLAND	OR		09/21/2012		16,307,612	0	0	0	0	0	0	0	339,008	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,333,111	0	0	0	0	0	0	0	142,473	0	0	0
0210613	TULSA	OK		10/04/2012		14,259,044	0	0	0	0	0	0	0	362,904	0	0	0
0210614	NASHVILLE	TN		12/11/2012		11,176,373	0	0	0	0	0	0	0	393,422	0	0	0
0210615	COLUMBIA	MO		12/10/2012		12,070,234	0	0	0	0	0	0	0	293,713	0	0	0
0210617	NASHVILLE	TN		12/26/2012		12,346,584	0	0	0	0	0	0	0	422,502	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,648,027	0	0	0	0	0	0	0	263,062	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,888,959	0	0	0	0	0	0	0	419,078	0	0	0
0210621	GARNER	NC		12/31/2012		6,344,846	0	0	0	0	0	0	0	70,968	0	0	0
0210623	ROANOKE	TX		03/06/2013		12,349,166	0	0	0	0	0	0	0	25,197	0	0	0
0210624	SANDY	UT		06/03/2013		6,443,768	0	0	0	0	0	0	0	219,262	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,382,008	0	0	0	0	0	0	0	318,940	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		6,254,226	0	0	0	0	0	0	0	561,099	0	0	0
0210630	VERONA	WI		06/19/2013		9,384,064	0	0	0	0	0	0	0	232,870	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		18,051,543	0	0	0	0	0	0	0	448,263	0	0	0
0210632	FULTON	MD		07/25/2013		5,279,710	0	0	0	0	0	0	0	175,558	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,936,407	0	0	0	0	0	0	0	221,912	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		8,055,523	0	0	0	0	0	0	0	199,674	0	0	0
0210638	COLUMBIA	MO		08/23/2013		9,937,220	0	0	0	0	0	0	0	243,406	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,960,646	0	0	0	0	0	0	0	266,569	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,951,743	0	0	0	0	0	0	0	228,003	0	0	0
0210641	ATLANTA	GA		08/28/2013		10,351,700	0	0	0	0	0	0	0	35,628	0	0	0
0210642	ATLANTA	GA		08/28/2013		13,033,732	0	0	0	0	0	0	0	44,859	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,444,467	0	0	0	0	0	0	0	295,453	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,398,198	0	0	0	0	0	0	0	245,059	0	0	0
0210652	MEDFORD	MA		02/04/2014		22,296,997	0	0	0	0	0	0	0	513,513	0	0	0
0210653	OMAHA	NE		01/29/2014		8,124,345	0	0	0	0	0	0	0	253,224	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,610,393	0	0	0	0	0	0	0	303,035	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,869,253	0	0	0	0	0	0	0	338,988	0	0	0
0210657	PLANO	TX		03/11/2014		7,254,969	0	0	0	0	0	0	0	228,330	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		7,031,185	0	0	0	0	0	0	0	176,798	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,814,499	0	0	0	0	0	0	0	45,625	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,915,632	0	0	0	0	0	0	0	148,918	0	0	0
0210662	FULTON	MD		06/27/2014		4,487,252	0	0	0	0	0	0	0	131,770	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,925,008	0	0	0	0	0	0	0	148,965	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,325,699	0	0	0	0	0	0	0	240,083	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		9,000,000	0	0	0	0	0	0	0	50,310	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,502,918	0	0	0	0	0	0	0	329,256	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,318,066	0	0	0	0	0	0	0	179,540	0	0	0

E06.2

### SCHEDULE B - PART 3

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

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					
0210669	MEQUON	WI		09/30/2014		3,377,833	0	0	0	0	0	0	0	100,171	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,278,589	0	0	0	0	0	0	0	126,884	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,873,249	0	0	0	0	0	0	0	114,863	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,432,693	0	0	0	0	0	0	0	406,980	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,541,025	0	0	0	0	0	0	0	209,968	0	0	0
0210675	ATLANTA	GA		11/25/2014		7,284,042	0	0	0	0	0	0	0	108,644	0	0	0
0210677	WAYZATA	MN		12/03/2014		16,515,650	0	0	0	0	0	0	0	513,003	0	0	0
0210678	VISTA	CA		12/10/2014		10,000,105	0	0	0	0	0	0	0	212,536	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,528,465	0	0	0	0	0	0	0	332,038	0	0	0
0210680	OWASSO	OK		12/15/2014		18,575,487	0	0	0	0	0	0	0	402,479	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,348,998	0	0	0	0	0	0	0	326,218	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,348,335	0	0	0	0	0	0	0	253,873	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		16,325,075	0	0	0	0	0	0	0	358,542	0	0	0
0210684	FULTON	MD		05/13/2015		5,188,279	0	0	0	0	0	0	0	159,128	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		16,140,847	0	0	0	0	0	0	0	486,451	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,300,431	0	0	0	0	0	0	0	219,083	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,889,976	0	0	0	0	0	0	0	194,444	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,482,159	0	0	0	0	0	0	0	164,882	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		22,486,510	0	0	0	0	0	0	0	501,740	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,924,331	0	0	0	0	0	0	0	285,096	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		14,908,573	0	0	0	0	0	0	0	663,754	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		23,345,018	0	0	0	0	0	0	0	467,345	0	0	0
0210694	LINCOLN	NE		08/25/2015		14,217,391	0	0	0	0	0	0	0	427,718	0	0	0
0210695	BOULDER	CO		08/31/2015		31,647,771	0	0	0	0	0	0	0	640,595	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		33,576,004	0	0	0	0	0	0	0	682,026	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		18,022,851	0	0	0	0	0	0	0	370,954	0	0	0
0210698	MURRAY	UT		10/02/2015		21,657,314	0	0	0	0	0	0	0	415,840	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		11,112,271	0	0	0	0	0	0	0	225,446	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,377,992	0	0	0	0	0	0	0	128,481	0	0	0
0210701	DES PERES	MO		10/21/2015		15,930,723	0	0	0	0	0	0	0	306,785	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,928,235	0	0	0	0	0	0	0	202,046	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		15,302,498	0	0	0	0	0	0	0	424,523	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		18,232,682	0	0	0	0	0	0	0	509,120	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,393,588	0	0	0	0	0	0	0	270,045	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		27,114,467	0	0	0	0	0	0	0	512,632	0	0	0
0210720	MADISON	WI		06/20/2016		9,547,305	0	0	0	0	0	0	0	199,807	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,341,888	0	0	0	0	0	0	0	291,012	0	0	0
0210725	URBANDALE	IA		09/01/2016		27,417,128	0	0	0	0	0	0	0	630,918	0	0	0
0210727	CHICAGO	IL		09/21/2016		16,193,458	0	0	0	0	0	0	0	378,184	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		14,125,440	0	0	0	0	0	0	0	411,587	0	0	0
0210731	GREENWOOD VILLAGE	CO		09/07/2016		30,600,000	0	0	0	0	0	0	0	97,300	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		31,480,793	0	0	0	0	0	0	0	765,004	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,553,795	0	0	0	0	0	0	0	188,216	0	0	0

E06.3

### SCHEDULE B - PART 3

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

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					
0210737	FORT MILL	SC		10/25/2016		29,533,580	0	0	0	0	0	0	0	617,795	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,452,819	0	0	0	0	0	0	0	314,854	0	0	0
0210747	BOSTON	MA		01/17/2017		13,000,000	0	0	0	0	0	0	0	194,837	0	0	0
0210748	CONCORD	NH		05/01/2017		6,734,488	0	0	0	0	0	0	0	176,619	0	0	0
0210749	CONCORD	NH		05/01/2017		14,142,434	0	0	0	0	0	0	0	370,893	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,347,284	0	0	0	0	0	0	0	178,520	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,538,609	0	0	0	0	0	0	0	325,889	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,509,067	0	0	0	0	0	0	0	410,548	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,376,022	0	0	0	0	0	0	0	313,374	0	0	0
0210760	REDMOND	WA		11/08/2017		17,738,304	0	0	0	0	0	0	0	444,831	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		28,418,611	0	0	0	0	0	0	0	500,053	0	0	0
0210762	OXFORD	OH		11/01/2017		18,741,520	0	0	0	0	0	0	0	488,435	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		21,545,544	0	0	0	0	0	0	0	1,184,168	0	0	0
0210766	DENVER	CO		12/18/2017		12,101,776	0	0	0	0	0	0	0	224,682	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		17,944,320	0	0	0	0	0	0	0	630,695	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,394,549	0	0	0	0	0	0	0	163,916	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		13,318,204	0	0	0	0	0	0	0	250,714	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		19,731,916	0	0	0	0	0	0	0	475,030	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		21,894,701	0	0	0	0	0	0	0	540,204	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,861,776	0	0	0	0	0	0	0	285,188	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,903,505	0	0	0	0	0	0	0	238,177	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,860,964	0	0	0	0	0	0	0	343,035	0	0	0
0210796	STAMFORD	CT		07/11/2018		8,040,906	0	0	0	0	0	0	0	182,660	0	0	0
0210797	OMAHA	NE		06/15/2018		13,870,414	0	0	0	0	0	0	0	320,833	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,921,486	0	0	0	0	0	0	0	242,931	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		25,500,000	0	0	0	0	0	0	0	171,308	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		32,261,867	0	0	0	0	0	0	0	735,924	0	0	0
0210803	DALLAS	TX		12/30/2008		3,812,226	0	0	0	0	0	0	0	80,108	0	0	0
0210804	DALLAS	TX		12/30/2008		9,530,566	0	0	0	0	0	0	0	200,264	0	0	0
0210809	POMONA	CA		11/07/2018		7,200,000	0	0	0	0	0	0	0	9,690	0	0	0
0210813	LENEXA	KS		01/28/2019		0	0	0	0	0	0	0	0	253,715	0	0	0
0210815	ST PAUL	MN		04/09/2019		0	0	0	0	0	0	0	0	88,886	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		0	0	0	0	0	0	0	0	190,661	0	0	0
0210828	GARNER	NC		06/07/2019		0	0	0	0	0	0	0	0	78,132	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		0	0	0	0	0	0	0	0	42,453	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		0	0	0	0	0	0	0	0	123,195	0	0	0
210405A	GREELEY	CO		05/05/2005		1,850,585	0	0	0	0	0	0	0	166,269	0	0	0
210578A	KENNESAW	GA		10/31/2011		15,604,761	0	0	0	0	0	0	0	340,605	0	0	0
210578B	KENNESAW	GA		11/20/2017		3,919,884	0	0	0	0	0	0	0	84,383	0	0	0
210622A	LA JOLLA	CA		02/15/2013		16,968,837	0	0	0	0	0	0	0	307,544	0	0	0
210622B	LA JOLLA	CA		06/05/2018		4,969,756	0	0	0	0	0	0	0	63,272	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		17,049,634	0	0	0	0	0	0	0	381,372	0	0	0

E06.4

### SCHEDULE B - PART 3

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

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						
210634B	E LONGMEADOW	MA		08/16/2017		2,930,933	0	0	0	0	0	0	0	58,656	0	0	0	
210673A	ST LOUIS	MO		10/09/2014		22,191,504	0	0	0	0	0	0	0	490,917	0	0	0	
210673B	ST LOUIS	MO		05/15/2019		0	0	0	0	0	0	0	0	30,244	0	0	0	
210753A	EDINA	MN		09/01/2017		13,681,965	0	0	0	0	0	0	0	515,393	0	0	0	
210753B	EDINA	MN		04/09/2019		0	0	0	0	0	0	0	0	41,337	0	0	0	
210802A	TULSA	OK		09/12/2018		25,150,000	0	0	0	0	0	0	0	69,423	0	0	0	
210802B	TULSA	OK		09/12/2018		3,125,000	0	0	0	0	0	0	0	5,194	0	0	0	
210812A	OVERLAND PARK	KS		12/10/2018		22,000,000	0	0	0	0	0	0	0	445,922	0	0	0	
210812B	OVERLAND PARK	KS		12/10/2018		8,000,000	0	0	0	0	0	0	0	116,675	0	0	0	
210817A	SANDY SPRINGS	GA		02/07/2019		0	0	0	0	0	0	0	0	228,992	0	0	0	
210817B	SANDY SPRINGS	GA		02/07/2019		0	0	0	0	0	0	0	0	47,144	0	0	0	
210822C	FORT WORTH	TX		03/28/2019		0	0	0	0	0	0	0	0	(22,440)	0	0	0	
210823C	FORT WORTH	TX		03/28/2019		0	0	0	0	0	0	0	0	(42,471)	0	0	0	
210825C	POOLER	GA		03/28/2019		0	0	0	0	0	0	0	0	(295,824)	0	0	0	
210826C	JACKSONVILLE	FL		08/23/2019		0	0	0	0	0	0	0	0	(3,782)	0	0	0	
0299999	Total - Mortgages With Partial Repayments					2,022,189,513	0	0	0	0	0	0	0	51,164,858	0	0	0	0
0599999	Total Mortgages					2,295,386,657	0	0	0	0	0	0	0	287,313,551	338,478,409	0	0	0

E06.5

## SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
<b>Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>																				
46332#	12 4		Ironwood Mezzanine Fund IV-B	Wilmington	DE	Ironwood Mezzanine Fund IV-B	2FE	06/12/2018	2	6,987,880	6,987,880	6,987,880	0	0	0	0	0	13,732,941	4.240	
1599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Assigned - Unaffiliated									6,987,880	6,987,880	6,987,880	0	0	0	0	0	13,732,941	XXX		
<b>Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated</b>																				
724000	00 5		A&M Capital Opportunities Fund	Wilmington	DE	A&M Capital Opportunities Fund		09/08/2017	3	12,134,431	12,134,431	12,134,431	0	0	0	0	0	9,055,997	4.000	
726300	00 0		A&M Capital Partners II	Wilmington	DE	A&M Capital Partners II		08/30/2019	3	3,528,272	2,998,264	2,998,264	(530,008)	0	0	0	0	16,471,728	1.670	
727500	00 0		Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP		04/09/2019	3	4,492,923	4,432,315	4,432,315	(60,608)	0	0	0	0	15,507,076	2.000	
722400	00 9		Altas Partners Holdings LP	Wilmington	DE	Altas Partners Holdings LP		06/01/2016	3	8,327,822	8,452,402	8,452,402	(168,142)	0	0	0	0	1,069,695	0.980	
717200	00 0		ArcLight Energy Partners Fd V	Wilmington	DE	ArcLight Energy Partners Fd V		04/01/2016	0	3,455,132	3,443,614	3,443,614	(475,675)	0	0	0	0	1,490,727	0.300	
720800	00 2		ArcLight Energy Partners Fd VI	Wilmington	DE	ArcLight Energy Partners Fd VI		04/01/2016	0	14,749,309	18,376,507	18,376,507	(1,225,896)	0	0	0	0	3,292,822	0.020	
723900	00 7		Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP		06/28/2017	2	4,723,763	4,723,763	4,723,763	0	0	0	0	0	14,557,220	6.670	
715200	00 2		Avista Capital Partners II	Wilmington	DE	Avista Capital Partners II		04/01/2015	3	3,548,800	1,465,624	1,465,624	(578,375)	0	0	0	0	1,303,711	0.760	
717600	00 1		Avista Capital Partners III LP	Wilmington	DE	Avista Capital Partners III LP		04/01/2015	3	4,173,864	1,785,456	1,785,456	(1,518,624)	0	0	0	0	361,895	1.120	
726500	00 0		Baker II-Secondary	New York	NY	Baker II-Secondary		10/04/2018	1	473,069	933,521	933,521	(479,132)	0	0	0	0	0	0.080	
714800	00 0		Banc Fund VIII	Chicago	IL	Banc Fund VIII		07/01/2015	3	3,160,000	5,590,460	5,590,460	(2,088,864)	0	0	0	0	0	1,490	
719500	00 1		Banc Fund IX LP	Chicago	IL	Banc Fund IX LP		07/01/2015	3	15,000,000	16,005,379	16,005,379	(1,991,734)	0	0	0	0	0	2,800	
725800	00 0		Banc Fund X LP	Chicago	IL	Banc Fund X LP		05/16/2018	3	10,242,770	10,242,770	10,242,770	0	0	0	0	0	9,600,000	6.080	
722800	00 0		Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap		09/20/2016	0	23,339,400	23,339,400	23,339,400	0	0	0	0	0	607,812	3.000	
728400	00 0		Butterfly Fighter Co-Invest	Wilmington	DE	Butterfly Fighter Co-Invest		11/22/2019	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	1,990	
727900	00 0		Butterfly Generis Co-Invest LP	Wilmington	DE	Butterfly Generis Co-Invest LP		06/12/2019	3	5,009,457	4,999,643	4,999,643	(9,814)	0	0	0	0	0	1,200	
726100	00 0		CP ChromaScape LLC	Wilmington	DE	CP ChromaScape LLC		06/27/2018	3	1,585,000	1,551,777	1,551,777	(471)	0	0	0	0	0	2,180	
727000	00 0		CP Thor LLC	Wilmington	DE	CP Thor LLC		11/20/2018	3	1,960,138	1,960,138	1,960,138	0	0	0	0	0	0	4,220	
723500	00 5		Canvas Ventures 2 LP	Wilmington	DE	Canvas Ventures 2 LP		05/09/2017	1	8,098,938	8,098,938	8,098,938	0	0	0	0	0	6,289,155	5.000	
726000	00 0		Capital Partners III	Wilmington	DE	Capital Partners III		05/30/2018	3	4,110,992	3,724,329	3,724,329	(167,873)	0	0	0	0	0	9,647,074	2.330
722900	00 8		Clean Grid Holdings LLC	Wilmington	DE	Clean Grid Holdings LLC		09/30/2016	0	1,169,025	2,257,255	2,257,255	23,115	0	0	0	0	0	1,563,915	1.250
717900	00 5		Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III		07/01/2016	3	11,064,411	15,461,315	15,461,315	2,506,597	0	0	0	0	0	1,010	
723000	00 6		Crescent Mezzanine Partner VII	Wilmington	DE	Crescent Mezzanine Partner VII		12/08/2016	2	10,217,307	9,971,925	9,971,925	(280,785)	0	0	0	0	0	9,730,780	0.430
728200	00 0		EMG Fund IV Sable Co-Investmen	Dover	DE	EMG Fund IV Sable Co-Investmen		10/07/2019	0	3,019,785	3,019,785	3,019,785	0	0	0	0	0	0	10,560	
727700	00 0		EMG Fund V Iron Ore Phase 3	Dover	DE	EMG Fund V Iron Ore Phase 3		05/10/2019	0	5,782,627	5,782,627	5,782,627	0	0	0	0	0	0	9,150	
728500	00 0		EMG Iron Ore Phase 3 Q4 19 Co	Dover	DE	EMG Iron Ore Phase 3 Q4 19 Co		12/09/2019	0	71,603	71,603	71,603	0	0	0	0	0	0	71,602	0.110
723700	00 1		EMG PRES Equity LP	Dover	DE	EMG PRES Equity LP		06/13/2017	0	7,000,000	7,750,505	7,750,505	(2,850,951)	0	0	0	0	0	1,690	
724600	00 2		EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		12/18/2017	0	7,092,005	6,188,082	6,188,082	(417,994)	0	0	0	0	0	16,907,995	0.340
723400	00 8		Energy & Minerals Fund IV LP	Wilmington	DE	Energy & Minerals Fund IV LP		04/26/2017	0	18,164,449	21,618,477	21,618,477	(3,534,579)	0	0	0	0	0	1,934,232	0.920
716200	00 1		Energy Fund XV	Wilmington	DE	Energy Fund XV		07/01/2016	0	4,200,820	3,526,565	3,526,565	(846,169)	0	0	0	0	0	1,524,755	0.660
718100	00 1		Energy XVI LP	Wilmington	DE	Energy XVI LP		07/01/2016	0	7,480,954	10,752,951	10,752,951	94,348	0	0	0	0	0	3,537,468	0.250
722100	00 5		Gamut Investment Fund I LP	Wilmington	DE	Gamut Investment Fund I LP		05/23/2016	3	7,461,587	7,352,135	7,352,135	663,238	0	0	0	0	0	7,565,099	1.500
719200	00 8		Great Hill Equity Partners V	Wilmington	DE	Great Hill Equity Partners V		10/01/2016	3	10,540,500	14,596,989	14,596,989	(1,781,486)	0	0	0	0	0	157,500	1.620
719100	00 0		Greenbriar Equity Fund III	Wilmington	DE	Greenbriar Equity Fund III		07/01/2016	3	4,397,538	5,246,966	5,246,966	(846,208)	0	0	0	0	0	566,984	1.190
723600	00 3		Gridiron Energy LLC	Wilmington	DE	Gridiron Energy LLC		05/10/2017	0	2,405,196	3,252,458	3,252,458	378,801	0	0	0	0	0	94,457	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	1,534,395	1,110,558	1,110,558	(423,837)	0	0	0	0	0	18,465,605	0.890
724800	00 8		Lembas II LP	Wilmington	DE	Lembas II LP		12/19/2017	1	7,084,109	9,225,658	9,225,658	2,141,549	0	0	0	0	0	0	0.000

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## SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost				Fair Value
715700 00 1	Littlejohn Fund IV.....		Wilmington.....	DE.....	Littlejohn Fund IV.....		07/01/2015.....	3	2,850,733	2,983,979	2,983,979	(366,977)	0	0	0	0	0	0	212,137	0.810
719400 00 4	Littlejohn Fund V.....		Wilmington.....	DE.....	Littlejohn Fund V.....		07/01/2015.....	3	13,318,373	14,576,994	14,576,994	(1,141,689)	0	0	0	0	0	0	2,452,839	0.780
726200 00 0	Littlejohn VI.....		Wilmington.....	DE.....	Littlejohn VI.....		12/19/2019.....	3	1,316,012	1,249,249	1,249,249	(66,763)	0	0	0	0	0	0	18,683,988	0.870
721200 00 4	Lovell Minnick Equity Ptnr IV.....		Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....		12/01/2015.....	3	15,083,514	13,966,612	13,966,612	(4,511,612)	0	0	0	0	0	0	0	2,000
721100 00 6	MSouth Equity Partners III LP.....		Wilmington.....	DE.....	MSouth Equity Partners III LP.....		11/09/2015.....	3	6,724,818	6,050,737	6,050,737	(1,288,399)	0	0	0	0	0	0	1,553,878	1.540
725700 00 0	MSouth Equity Partners IV LP.....		Wilmington.....	DE.....	MSouth Equity Partners IV LP.....		09/06/2019.....	3	705,349	578,690	578,690	(126,659)	0	0	0	0	0	0	19,294,651	2.270
724100 00 3	Mithril II LP.....		Dover.....	DE.....	Mithril II LP.....		09/08/2017.....	1	6,406,411	5,489,392	5,489,392	(88,891)	0	0	0	0	0	0	16,843,359	2.820
724700 01 8	Monomoy Capital Partners III L.....		Dover.....	DE.....	Monomoy Capital Partners III L.....		12/18/2017.....	3	6,651,876	5,612,777	5,612,777	(382,280)	0	0	0	0	0	0	8,348,124	1.970
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....		Dover.....	DE.....	NB PRIVATE EQUITY CREDIT OPP.....		10/13/2017.....	2	9,535,494	8,010,657	8,010,657	(977,595)	0	0	0	0	0	0	15,284,749	2.360
721900 00 9	NGP Natural Resources XI.....		Wilmington.....	DE.....	NGP Natural Resources XI.....		03/10/2016.....	0	1,380,436	1,718,459	1,718,459	(366,753)	0	0	0	0	0	0	195,710	0.040
727100 00 0	NGP Natural Resources XII.....		Dover.....	DE.....	NGP Natural Resources XII.....		02/25/2019.....	0	4,716,375	4,638,984	4,638,984	(77,391)	0	0	0	0	0	0	5,283,625	0.240
724500 00 4	New Mountain Investments V LP.....		Wilmington.....	DE.....	New Mountain Investments V LP.....		11/29/2017.....	3	12,984,752	14,194,536	14,194,536	1,351,176	0	0	0	0	0	0	11,704,399	0.410
719800 00 5	New Mountain Partners IV LP.....		Wilmington.....	DE.....	New Mountain Partners IV LP.....		10/14/2016.....	3	8,678,630	11,226,970	11,226,970	(1,952,126)	0	0	0	0	0	0	1,418,579	0.360
723200 00 2	Newstone Capital Partners III.....		Wilmington.....	DE.....	Newstone Capital Partners III.....		12/27/2016.....	2	17,124,293	16,975,852	16,975,852	(94,681)	0	0	0	0	0	0	420,712	1.250
728100 00 0	Northstar Mezz Ptnrs VII Feede.....		Wilmington.....	DE.....	Northstar Mezz Ptnrs VII Feede.....		10/30/2019.....	2	2,489,676	2,489,676	2,489,676	0	0	0	0	0	0	0	1,733,512	5.000
718200 00 9	Pamlico Capital III LP.....		Wilmington.....	DE.....	Pamlico Capital III LP.....		10/01/2016.....	3	3,729,262	6,878,966	6,878,966	625,968	0	0	0	0	0	0	1,198,745	1.540
722000 00 7	Pfingsten Partners Fund V LP.....		Wilmington.....	DE.....	Pfingsten Partners Fund V LP.....		03/30/2016.....	3	10,672,539	10,672,539	10,672,539	0	0	0	0	0	0	0	5,676,746	3.930
718000 00 3	Pine Brook Capital Partners II.....		Wilmington.....	DE.....	Pine Brook Capital Partners II.....		07/01/2016.....	3	8,985,075	11,369,737	11,369,737	(520,887)	0	0	0	0	0	0	601,744	0.460
724900 00 6	Primus Capital Fund VIII LP.....		Cleveland.....	OH.....	Primus Capital Fund VIII LP.....		12/21/2017.....	3	7,629,910	7,495,245	7,495,245	213,406	0	0	0	0	0	0	7,370,090	2.780
725400 00 6	Public Pension Capital LLC.....		Wilmington.....	DE.....	Public Pension Capital LLC.....		04/26/2018.....	3	4,469,707	4,469,707	4,469,707	0	0	0	0	0	0	0	20,112,012	3.180
723300 00 0	Summit Partners Growth Eq IX-A.....		Wilmington.....	DE.....	Summit Partners Growth Eq IX-A.....		04/14/2017.....	3	12,859,981	13,621,635	13,621,635	381,283	0	0	0	0	0	0	4,315,774	0.450
722200 00 3	Summitt Ptnrs Vent Cap Fd IV.....		Wilmington.....	DE.....	Summitt Ptnrs Vent Cap Fd IV.....		05/24/2016.....	1	3,333,817	3,507,325	3,507,325	17,940	0	0	0	0	0	0	5,350,928	1.160
728000 00 3	TA XIII-A LP.....		Wilmington.....	DE.....	TA XIII-A LP.....		12/16/2019.....	3	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	17,000,000	0.400
725200 00 0	Tennenbaum Capital Ptnr VIII.....		Wilmington.....	DE.....	Tennenbaum Capital Ptnr VIII.....		03/22/2018.....	2	2,003,417	2,003,417	2,003,417	0	0	0	0	0	0	0	0	16,230
727800 00 0	The Energy & Mineral Grp Fd V.....		Dover.....	DE.....	The Energy & Mineral Grp Fd V.....		05/10/2019.....	0	13,596,323	14,344,530	14,344,530	748,207	0	0	0	0	0	0	6,403,677	3.880
722300 00 1	Thoma Bravo Fund XII LP.....		Wilmington.....	DE.....	Thoma Bravo Fund XII LP.....		05/31/2016.....	3	18,631,429	24,791,590	24,791,590	4,440,235	0	0	0	0	0	0	1,385,021	0.260
726800 00 0	Thoma Bravo Fund XIII LP.....		Dover.....	DE.....	Thoma Bravo Fund XIII LP.....		02/14/2019.....	3	7,220,735	7,123,706	7,123,706	(97,029)	0	0	0	0	0	0	12,779,265	0.040
723100 00 4	Vista Credit Opp Fund II LP.....		Wilmington.....	DE.....	Vista Credit Opp Fund II LP.....		12/12/2016.....	2	16,077,109	14,380,362	14,380,362	(951,298)	0	0	0	0	0	0	7,136,177	1.100
722500 00 6	Vista Equity Partners Fund VI.....		Wilmington.....	DE.....	Vista Equity Partners Fund VI.....		06/28/2016.....	3	20,054,129	24,087,988	24,087,988	2,559,281	0	0	0	0	0	0	3,370,365	0.100
722600 00 4	Vista Foundation Fund III LP.....		Wilmington.....	DE.....	Vista Foundation Fund III LP.....		07/15/2016.....	3	8,116,242	9,239,796	9,239,796	901,176	0	0	0	0	0	0	1,883,758	0.360
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....		Wilmington.....	DE.....	Welsh Carson Anderson & Stowe XII LP.....		07/01/2016.....	3	11,025,708	13,968,829	13,968,829	(247,200)	0	0	0	0	0	0	1,609,492	0.500
724300 00 9	West Marine LLC.....		Wilmington.....	DE.....	West Marine LLC.....		09/11/2017.....	3	1,500,000	1,526,849	1,526,849	(158,793)	0	0	0	0	0	0	0	1,270
722700 00 2	Penfund Capital Fund V.....		Toronto.....	ON.....	Penfund Capital Fund V.....		08/19/2016.....	2	5,859,111	5,826,825	5,826,825	0	0	0	0	536,288	0	0	9,201,412	3.450
726600 00 0	Butterfly Fund II LP.....		Grand Cayman.....	KY1.....	Butterfly Fund II LP.....		11/16/2018.....	3	10,807,556	9,853,583	9,853,583	(953,973)	0	0	0	0	0	0	4,192,444	2.860
723800 00 9	Carlyle Structured Credit.....		George Town.....	KY1.....	Carlyle Structured Credit.....		09/22/2017.....	2	20,900,257	20,900,257	20,900,257	0	0	0	0	0	0	0	6,255,498	3.580
728300 00 0	Cranemere Group Limited.....		England and Wales.....	UK.....	Cranemere Group Limited.....		10/23/2019.....	3	3,029,464	3,029,464	3,029,464	0	0	0	0	0	0	0	16,999,232	1.330
727400 00 0	Miruvor LLP.....		Grand Cayman.....	KY1.....	Miruvor LLP.....		03/11/2019.....	1	5,763,161	5,758,663	5,758,663	(4,498)	0	0	0	0	0	0	0	4,170
725600 00 1	NCP Fund I LP.....		Grand Cayman.....	KY1.....	NCP Fund I LP.....		11/13/2018.....	3	2,860,221	3,005,667	3,005,667	145,446	0	0	0	0	0	0	8,139,779	2.840
726900 00 0	Vista Equity Partners Fund VII.....		Grand Cayman.....	KY1.....	Vista Equity Partners Fund VII.....		01/24/2019.....	3	4,918,840	4,745,396	4,745,396	(173,444)	0	0	0	0	0	0	15,412,716	0.040
1999999	Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....								562,811,119	601,810,225	601,810,225	(17,634,397)	0	0	0	0	536,288	0	411,200,442	XXX

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**Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated**



## SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost				Fair Value
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
704120 00 5	NLD.....				NLD.....		06/05/2015	.....0	.....100,000	.....100,000	.....100,000	.....0	.....0	.....0	.....0	.....0	.....59,477,570	.....0	.....0.000	
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....									.....100,000	.....100,000	.....100,000	.....0	.....0	.....0	.....0	.....59,477,570	.....0	XXX		
<b>Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated</b>																				
726400 00 0	CIP14 WFS Investor LLC.....		Wilmington.....	DE.....	CIP14 WFS Investor LLC.....		10/05/2018	.....0	.....5,528,188	.....5,528,188	.....5,528,188	.....0	.....0	.....0	.....0	.....0	.....0	.....186,246	.....15.080	
725300 00 8	CrossHarbor Inst Partn 2018.....		Wilmington.....	DE.....	CrossHarbor Inst Partn 2018.....		10/18/2018	.....0	.....4,956,814	.....4,956,814	.....4,956,814	.....0	.....0	.....0	.....0	.....0	.....0	.....19,646,665	.....3.970	
720100 00 7	CrossHarbor Instit Ptners 2014.....		Wilmington.....	DE.....	CrossHarbor Instit Ptners 2014.....		07/01/2015	.....0	.....9,003,673	.....9,003,673	.....9,003,673	.....0	.....0	.....0	.....0	.....0	.....0	.....900,000	.....3.000	
721300 00 2	Crow Holdings Realty Ptr VII.....		Wilmington.....	DE.....	Crow Holdings Realty Ptr VII.....		01/14/2016	.....0	.....11,494,996	.....12,395,943	.....12,395,943	.....628,448	.....0	.....0	.....0	.....0	.....0	.....2,041,719	.....6.440	
721000 00 8	Waterton Residential Property Venture XI.....		Wilmington.....	DE.....	Waterton Residential Property Venture XI.....		10/21/2015	.....0	.....11,619,386	.....12,774,368	.....12,774,368	.....(1,961,230)	.....0	.....0	.....0	.....0	.....0	.....0	.....2.940	
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									.....42,603,057	.....44,658,986	.....44,658,986	.....(1,332,782)	.....0	.....0	.....0	.....0	.....22,774,630	.....0	XXX	
<b>Surplus Debentures - Unaffiliated</b>																				
309588 AC 5	FARMERS EXCHANGE CAPITAL 7.050% 07/1.....		Los Angeles.....	CA.....	Credit Suisse.....	2FE	09/30/2009	.....0	.....8,445,987	.....10,671,380	.....8,537,204	.....0	.....12,133	.....0	.....0	.....0	.....613,773	.....0	.....0.000	
401378 AA 2	GUARDIAN LIFE INSURANCE 7.375% 09/30.....		New York.....	NY.....	Goldman Sachs & Company.....	1FE	10/01/2009	.....0	.....10,533,580	.....15,083,900	.....10,453,292	.....0	.....(10,796)	.....0	.....0	.....0	.....737,500	.....0	.....0.000	
53079Q AC 1	Liberty Mutual 7.875% 10/15/26.....		Boston.....	MA.....	Unknown Portfolio.....	2FE	04/07/2011	.....0	.....3,268,020	.....3,800,610	.....3,152,067	.....0	.....(17,027)	.....0	.....0	.....0	.....236,250	.....0	.....0.000	
575767 AG 3	MASS MUTUAL LIFE INS CO 8.875% 06/01.....		Springfield.....	MA.....	Wells Fargo Funds.....	1FE	04/21/2016	.....0	.....20,254,912	.....23,287,555	.....19,669,837	.....0	.....(159,731)	.....0	.....0	.....0	.....1,178,955	.....0	.....0.000	
575767 AE 8	MASS MUTUAL LIFE INS CO 5.625% 05/15.....		Springfield.....	MA.....	Barclays Capital.....	1FE	03/25/2010	.....0	.....2,967,463	.....4,149,833	.....3,058,816	.....0	.....12,162	.....0	.....0	.....0	.....187,031	.....0	.....0.000	
628312 AA 8	MUTUAL OF OMAHA INS CO 6.800% 06/15.....		Omaha.....	NE.....	Unknown Portfolio.....	1FE	07/07/2009	.....0	.....8,874,634	.....14,661,696	.....9,222,616	.....0	.....49,517	.....0	.....0	.....0	.....761,600	.....0	.....0.000	
59260A AA 6	Metropolitan Tower Life SURPLUS NOTE 7.....		New York.....	NY.....	Tax Free Exchange.....	1FE	04/27/2018	.....0	.....4,414,684	.....4,443,600	.....4,235,499	.....0	.....(108,410)	.....0	.....0	.....0	.....285,938	.....0	.....0.000	
668131 AA 3	NORTHWESTERN MUTUAL LIFE 6.063% 03/3.....		Milwaukee.....	WI.....	US Bancorp Piper Jaffrey.....	1FE	08/02/2010	.....0	.....6,928,937	.....7,877,008	.....6,798,111	.....0	.....(31,093)	.....0	.....0	.....0	.....349,532	.....0	.....0.000	
64952G AF 5	New York Life Insurance 6.750% 11/15.....		New York.....	NY.....	Barclays Capital.....	1FE	10/05/2009	.....0	.....2,494,225	.....3,671,400	.....2,495,389	.....0	.....108	.....0	.....0	.....0	.....168,750	.....0	.....0.000	
707567 AA 1	Penn Mutual Life Insurance Co 144A Surpl.....		Philadelphia.....	PA.....	Caprock Hunter Securities.....	1FE	06/16/2004	.....0	.....15,026,810	.....18,035,780	.....14,943,923	.....0	.....(48,736)	.....0	.....0	.....0	.....931,000	.....0	.....0.000	
878091 BC 0	Teachers Insurance & Annuity 6.850%.....		New York.....	NY.....	MKM Partners.....	1FE	12/11/2009	.....0	.....14,129,830	.....20,408,920	.....14,110,241	.....0	.....(2,580)	.....0	.....0	.....0	.....959,000	.....0	.....0.000	
2799999. Total - Surplus Debentures - Unaffiliated.....									.....97,339,082	.....126,091,682	.....96,676,995	.....0	.....(304,453)	.....0	.....0	.....0	.....6,409,329	.....0	XXX	
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>																				
720600 00 6	Alliant Tax Credit Fund 83 Ltd.....		Woodland Hills.....	CA.....	Alliant Tax Credit Fund 83 Ltd.....		06/26/2015	.....0	.....14,640,161	.....14,640,161	.....14,640,161	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
718800 00 6	Boston Capital Corp Fund 38.....		Boston.....	MA.....	Boston Capital Corp Fund 38.....		03/14/2014	.....0	.....7,886,846	.....7,886,846	.....7,886,846	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
715500 00 5	Boston Capital Corp Tax Credit Fund 32.....		Boston.....	MA.....	Boston Capital Corp Tax Credit Fund 32.....		12/01/2016	.....0	.....1,132,715	.....1,132,715	.....1,132,715	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
720200 00 5	Boston Capital Corporate Fd 40.....		Boston.....	MA.....	Boston Capital Corporate Fd 40.....		04/01/2015	.....0	.....14,824,713	.....14,824,713	.....14,824,713	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
717300 00 8	Boston Capital Corporate Fund XXXV.....		Boston.....	MA.....	Boston Capital Corporate Fund XXXV.....		01/06/2012	.....0	.....4,224,642	.....4,224,642	.....4,224,642	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
716400 00 7	Boston Capital Corporate Tax Fund XXXIV.....		Boston.....	MA.....	Boston Capital Corporate Tax Fund XXXIV.....		12/01/2016	.....0	.....3,686,072	.....3,686,072	.....3,686,072	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
707400 00 8	Centerline Corp Ptners IV.....		Wilmington.....	NY.....	Centerline Corp Ptners IV.....		04/01/2004	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
719600 00 9	Green Mountain Housing Eqty VI.....		Burlington.....	VT.....	Green Mountain Housing Eqty VI.....		08/15/2014	.....0	.....3,298,365	.....3,298,365	.....3,298,365	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
717500 00 3	Green Mountain Housing Equity Fund V LP.....		Burlington.....	VT.....	Green Mountain Housing Equity Fund V LP.....		03/15/2012	.....0	.....1,932,314	.....1,932,314	.....1,932,314	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
720900 00 0	Green Mtn Housing Eq Fd VII.....		Burlington.....	VT.....	Green Mtn Housing Eq Fd VII.....		08/21/2015	.....0	.....4,049,057	.....4,049,057	.....4,049,057	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
716800 00 8	PNC Real Estate Tax Credit 46 Institutio.....		Wilmington.....	DE.....	PNC Real Estate Tax Credit 46 Institutio.....		12/01/2016	.....0	.....3,745,266	.....3,745,266	.....3,745,266	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
720000 00 9	PNC Real Estate Tax Credit Cap Instit Fu.....		Wilmington.....	DE.....	PNC Real Estate Tax Credit Cap Instit Fu.....		12/15/2014	.....0	.....9,995,756	.....9,995,756	.....9,995,756	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
716000 00 5	PNC Real Estate Tax Credit Cap Instituti.....		Wilmington.....	DE.....	PNC Real Estate Tax Credit Cap Instituti.....		12/01/2016	.....0	.....2,887,223	.....2,887,223	.....2,887,223	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
717100 00 2	PNC Real Estate Tax Credit Capital Insti.....		Wilmington.....	DE.....	PNC Real Estate Tax Credit Capital Insti.....		12/08/2011	.....0	.....4,768,816	.....4,768,816	.....4,768,816	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
720700 00 4	PNC Tax Credit Cap Inst Fd 58.....		Wilmington.....	DE.....	PNC Tax Credit Cap Inst Fd 58.....		08/12/2015	.....0	.....10,337,355	.....10,337,355	.....10,337,355	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
715600 00 3	PNC Tax Credit Capital Inst Fund 43.....		Wilmington.....	DE.....	PNC Tax Credit Capital Inst Fund 43.....		12/01/2016	.....0	.....1,661,163	.....1,661,163	.....1,661,163	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	
719000 00 2	Richman Institutional Tax Credit Funs XC.....		Greenwich.....	CT.....	Richman Institutional Tax Credit Funs XC.....		04/01/2014	.....0	.....8,729,545	.....8,729,545	.....8,729,545	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000	

E07.2

### SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
719900 00 3	Richman USA Institutional tax Credit fun.....		Greenwich.....	CT.....	Richman USA Institutional tax Credit fun.....		03/31/2019	.....0	.....17,413,851	.....17,413,851	.....17,413,851	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									.....115,213,860	.....115,213,860	.....115,213,860	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX
<b>Any Other Class of Assets - Unaffiliated</b>																			
726700 00 0	Advantage Capital Solar Ptr II.....		Wilmington.....	DE.....	Advantage Capital Solar Ptr II.....		10/29/2018	.....0	.....1,787,991	.....2,001,061	.....2,001,061	.....213,070	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
717700 00 9	GLC Solar Gen II LLC.....		Waterbury.....	VT.....	GLC Solar Gen II LLC.....		01/07/2013	.....0	.....666,982	.....666,982	.....666,982	.....183,792	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
4699999. Total - Any Other Class of Asset - Unaffiliated.....									.....2,454,973	.....2,668,043	.....2,668,043	.....396,862	.....0	.....0	.....0	.....0	.....0	.....0	XXX
4899999. Subtotal - Unaffiliated.....									.....827,409,971	.....897,430,676	.....868,015,989	.....(18,570,317)	.....(304,453)	.....0	.....0	.....536,288	.....6,409,329	.....447,708,013	XXX
4999999. Subtotal - Affiliated.....									.....100,000	.....100,000	.....100,000	.....0	.....0	.....0	.....0	.....59,477,570	.....0	XXX	
5099999. Totals.....									.....827,509,971	.....897,530,676	.....868,115,989	.....(18,570,317)	.....(304,453)	.....0	.....0	.....536,288	.....65,886,899	.....447,708,013	XXX

E07.3

## SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
<b>Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>												
46332#	12	4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE.....	Ironwood Mezzanine Fund IV-B.....	06/12/2018.	.....2	.....0	.....4,173,837	.....0	.....4.240
1599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated									.....0	.....4,173,837	.....0	XXX
<b>Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated</b>												
724000	00	5	A&M Capital Opportunities Fund.....	Wilmington.....	DE.....	A&M Capital Opportunities Fund.....	09/08/2017.	.....3	.....0	.....4,625,218	.....0	.....4.000
726300	00	0	A&M Capital Partners II.....	Wilmington.....	DE.....	A&M Capital Partners II.....	08/30/2019.	.....3	.....2,216,691	.....1,311,581	.....0	.....1.670
727500	00	0	Altas Partners Holding II LP.....	San Francisco.....	CA.....	Altas Partners Holding II LP.....	04/09/2019.	.....3	.....805,742	.....4,484,188	.....0	.....2.000
722400	00	9	Altas Partners Holdings LP.....	Wilmington.....	DE.....	Altas Partners Holdings LP.....	06/01/2016.	.....3	.....0	.....38,701	.....0	.....0.980
720800	00	2	ArcLight Energy Partners Fd VI.....	Wilmington.....	DE.....	ArcLight Energy Partners Fd VI.....	04/01/2016.	.....0	.....0	.....2,597,402	.....0	.....0.020
723900	00	7	Arrowhead Capital Fund III LP.....	Dover.....	DE.....	Arrowhead Capital Fund III LP.....	06/28/2017.	.....2	.....0	.....2,580,786	.....0	.....6.670
715200	00	2	Avista Capital Partners II.....	Wilmington.....	DE.....	Avista Capital Partners II.....	04/01/2015.	.....3	.....0	.....77,005	.....0	.....0.760
717600	00	1	Avista Capital Partners III LP.....	Wilmington.....	DE.....	Avista Capital Partners III LP.....	04/01/2015.	.....3	.....0	.....572,086	.....0	.....1.120
725800	00	0	Banc Fund X LP.....	Chicago.....	IL.....	Banc Fund X LP.....	05/16/2018.	.....3	.....0	.....7,600,000	.....0	.....6.080
722800	00	0	Bluescape Energy Recap.....	Wilmington.....	DE.....	Bluescape Energy Recap.....	09/20/2016.	.....0	.....0	.....1,404,713	.....0	.....3.000
728400	00	0	Butterfly Fighter Co-Invest.....	Wilmington.....	DE.....	Butterfly Fighter Co-Invest.....	11/22/2019.	.....3	.....5,000,000	.....0	.....0	.....1.990
727900	00	0	Butterfly Generis Co-Invest LP.....	Wilmington.....	DE.....	Butterfly Generis Co-Invest LP.....	06/12/2019.	.....3	.....5,009,457	.....0	.....0	.....1.200
723500	00	5	Canvas Ventures 2 LP.....	Wilmington.....	DE.....	Canvas Ventures 2 LP.....	05/09/2017.	.....1	.....0	.....2,958,466	.....0	.....5.000
726000	00	0	Capital Partners III.....	Wilmington.....	DE.....	Capital Partners III.....	05/30/2018.	.....3	.....0	.....1,160,997	.....0	.....2.330
717900	00	5	Court Square Capital Part III.....	Wilmington.....	DE.....	Court Square Capital Part III.....	07/01/2016.	.....3	.....0	.....1,148,326	.....0	.....1.010
723000	00	6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE.....	Crescent Mezzanine Partner VII.....	12/08/2016.	.....2	.....0	.....5,990,794	.....0	.....0.430
728200	00	0	EMG Fund IV Sable Co-Investmen.....	Dover.....	DE.....	EMG Fund IV Sable Co-Investmen.....	10/07/2019.	.....0	.....3,019,785	.....0	.....0	.....10.560
727700	00	0	EMG Fund V Iron Ore Phase 3.....	Dover.....	DE.....	EMG Fund V Iron Ore Phase 3.....	05/10/2019.	.....0	.....5,000,000	.....0	.....0	.....9.150
728500	00	0	EMG Iron Ore Phase 3 Q4 19 Co.....	Dover.....	DE.....	EMG Iron Ore Phase 3 Q4 19 Co.....	12/09/2019.	.....0	.....71,603	.....0	.....0	.....0.110
724600	00	2	EnCap Energy Capital Fund XI.....	Houston.....	TX.....	EnCap Energy Capital Fund XI.....	12/18/2017.	.....0	.....0	.....4,518,882	.....0	.....0.340
723400	00	8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE.....	Energy & Minerals Fund IV LP.....	04/26/2017.	.....0	.....0	.....3,131,553	.....0	.....0.920
718100	00	1	Energy XVI LP.....	Wilmington.....	DE.....	Energy XVI LP.....	07/01/2016.	.....0	.....0	.....525,000	.....0	.....0.250
722100	00	5	Gamut Investment Fund I LP.....	Wilmington.....	DE.....	Gamut Investment Fund I LP.....	05/23/2016.	.....3	.....0	.....3,052,147	.....0	.....1.500
719100	00	0	Greenbriar Equity Fund III.....	Wilmington.....	DE.....	Greenbriar Equity Fund III.....	07/01/2016.	.....3	.....0	.....279,620	.....0	.....1.190
723600	00	3	Gridiron Energy LLC.....	Wilmington.....	DE.....	Gridiron Energy LLC.....	05/10/2017.	.....0	.....0	.....5,434	.....0	.....0.330
725900	00	0	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE.....	LS Power Fund IV Feeder 1 LP.....	11/27/2018.	.....0	.....0	.....1,568,790	.....0	.....0.890
715700	00	1	Littlejohn Fund IV.....	Wilmington.....	DE.....	Littlejohn Fund IV.....	07/01/2015.	.....3	.....0	.....44,589	.....0	.....0.810
719400	00	4	Littlejohn Fund V.....	Wilmington.....	DE.....	Littlejohn Fund V.....	07/01/2015.	.....3	.....0	.....1,463,797	.....0	.....0.780
726200	00	0	Littlejohn VI.....	Wilmington.....	DE.....	Littlejohn VI.....	12/19/2019.	.....3	.....1,316,012	.....0	.....0	.....0.870
721200	00	4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....	12/01/2015.	.....3	.....0	.....4,517,510	.....0	.....2.000
721100	00	6	MSouth Equity Partners III LP.....	Wilmington.....	DE.....	MSouth Equity Partners III LP.....	11/09/2015.	.....3	.....0	.....1,185,775	.....0	.....1.540
725700	00	0	MSouth Equity Partners IV LP.....	Wilmington.....	DE.....	MSouth Equity Partners IV LP.....	09/06/2019.	.....3	.....602,988	.....102,362	.....0	.....2.270
724100	00	3	Mithril II LP.....	Dover.....	DE.....	Mithril II LP.....	09/08/2017.	.....1	.....0	.....4,132,948	.....0	.....2.820
724700	01	8	Monomoy Capital Partners III L.....	Dover.....	DE.....	Monomoy Capital Partners III L.....	12/18/2017.	.....2	.....0	.....3,462,484	.....0	.....1.970
724400	00	7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE.....	NB PRIVATE EQUITY CREDIT OPP.....	10/13/2017.	.....2	.....0	.....4,359,226	.....0	.....2.360
721900	00	9	NGP Natural Resources XI.....	Wilmington.....	DE.....	NGP Natural Resources XI.....	03/10/2016.	.....0	.....0	.....86,060	.....0	.....0.040
727100	00	0	NGP Natural Resources XII.....	Dover.....	DE.....	NGP Natural Resources XII.....	02/25/2019.	.....0	.....3,004,154	.....1,842,795	.....0	.....0.240
724500	00	4	New Mountain Investments V LP.....	Wilmington.....	DE.....	New Mountain Investments V LP.....	11/29/2017.	.....3	.....0	.....6,134,671	.....0	.....0.410
719800	00	5	New Mountain Partners IV LP.....	Wilmington.....	DE.....	New Mountain Partners IV LP.....	10/14/2016.	.....3	.....0	.....125,785	.....0	.....0.360
723200	00	2	Newstone Capital Partners III.....	Wilmington.....	DE.....	Newstone Capital Partners III.....	12/27/2016.	.....2	.....0	.....2,764,940	.....0	.....1.250

E08

## SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
728100 00 0	Northstar Mezz Ptnrs VII Feede.....	Wilmington.....	DE.....	Northstar Mezz Ptnrs VII Feede.....	10/30/2019.	.....2	.....2,664,883	.....0	.....0	.....5.000	
718200 00 9	Pamlico Capital III LP.....	Wilmington.....	DE.....	Pamlico Capital III LP.....	10/01/2016.	.....3	.....0	.....266,853	.....0	.....1.540	
722000 00 7	Pfingsten Partners Fund V LP.....	Wilmington.....	DE.....	Pfingsten Partners Fund V LP.....	03/30/2016.	.....3	.....0	.....2,829,803	.....0	.....3.930	
718000 00 3	Pine Brook Capital Partners II.....	Wilmington.....	DE.....	Pine Brook Capital Partners II.....	07/01/2016.	.....3	.....0	.....732,366	.....0	.....0.460	
724900 00 6	Primus Capital Fund VIII LP.....	Cleveland.....	OH.....	Primus Capital Fund VIII LP.....	12/21/2017.	.....3	.....0	.....3,084,294	.....0	.....2.780	
725400 00 6	Public Pension Capital LLC.....	Wilmington.....	DE.....	Public Pension Capital LLC.....	04/26/2018.	.....3	.....0	.....5,333,203	.....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	.....4,579,500	.....0	.....0.450	
722200 00 3	Summitt Ptnrs Vent Cap Fd IV.....	Wilmington.....	DE.....	Summitt Ptnrs Vent Cap Fd IV.....	05/24/2016.	.....3	.....0	.....747,000	.....0	.....1.160	
728000 00 0	TA XIII-A LP.....	Wilmington.....	DE.....	TA XIII-A LP.....	12/16/2019.	.....3	.....3,000,000	.....0	.....0	.....0.400	
727800 00 0	The Energy & Mineral Grp Fd V.....	Dover.....	DE.....	The Energy & Mineral Grp Fd V.....	05/10/2019.	.....0	.....9,923,154	.....5,764,637	.....0	.....3.880	
722300 00 1	Thoma Bravo Fund XII LP.....	Wilmington.....	DE.....	Thoma Bravo Fund XII LP.....	05/31/2016.	.....3	.....0	.....1,323,936	.....0	.....0.260	
726800 00 0	Thoma Bravo Fund XIII LP.....	Dover.....	DE.....	Thoma Bravo Fund XIII LP.....	02/14/2019.	.....3	.....2,878,541	.....4,342,194	.....0	.....0.040	
723100 00 4	Vista Credit Opp Fund II LP.....	Wilmington.....	DE.....	Vista Credit Opp Fund II LP.....	12/12/2016.	.....2	.....0	.....10,412,881	.....0	.....1.100	
722500 00 6	Vista Equity Partners Fund VI.....	Wilmington.....	DE.....	Vista Equity Partners Fund VI.....	06/28/2016.	.....3	.....0	.....4,016,928	.....0	.....0.100	
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE.....	Vista Foundation Fund III LP.....	07/15/2016.	.....3	.....0	.....3,139,205	.....0	.....0.360	
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....	Wilmington.....	DE.....	Welsh Carson Anderson & Stowe XII LP.....	07/01/2016.	.....3	.....0	.....3,207,827	.....0	.....0.500	
726600 00 0	Butterfly Fund II LP.....	Grand Cayman.....	KY1.....	Butterfly Fund II LP.....	11/16/2018.	.....3	.....0	.....5,732,064	.....0	.....2.860	
723800 00 9	Carlyle Structured Credit.....	George Town.....	KY1.....	Carlyle Structured Credit.....	09/22/2017.	.....2	.....0	.....18,369,499	.....0	.....3.580	
728300 00 0	Cranemere Group Limited.....	England and Wales.....	UK.....	Cranemere Group Limited.....	10/23/2019.	.....3	.....3,029,464	.....0	.....0	.....1.330	
727400 00 0	Miruvor LLP.....	Grand Cayman.....	KY1.....	Miruvor LLP.....	03/11/2019.	.....1	.....2,500,000	.....3,263,161	.....0	.....4.170	
725600 00 1	NCP Fund I LP.....	Grand Cayman.....	KY1.....	NCP Fund I LP.....	11/13/2018.	.....3	.....0	.....2,810,661	.....0	.....2.840	
726900 00 0	Vista Equity Partners Fund VII.....	Grand Cayman.....	KY1.....	Vista Equity Partners Fund VII.....	01/24/2019.	.....3	.....185,707	.....5,727,462	.....0	.....0.040	
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....								.....50,228,181	.....165,538,105	.....0	.....XXX
<b>Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated</b>											
726400 00 0	CIP14 WFS Investor LLC.....	Wilmington.....	DE.....	CIP14 WFS Investor LLC.....	10/05/2018.	.....0	.....0	.....40,793	.....0	.....15.080	
725300 00 8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE.....	CrossHarbor Inst Partn 2018.....	10/18/2018.	.....0	.....0	.....4,788,315	.....0	.....3.970	
720100 00 7	CrossHarbor Instit Ptnrs 2014.....	Wilmington.....	DE.....	CrossHarbor Instit Ptnrs 2014.....	07/01/2015.	.....0	.....0	.....1,116,000	.....0	.....3.000	
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE.....	Crow Holdings Realty Ptr VII.....	01/14/2016.	.....0	.....0	.....32,836	.....0	.....6.440	
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE.....	Waterton Residential Property Venture XI.....	10/21/2015.	.....0	.....0	.....179,794	.....0	.....2.940	
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								.....0	.....6,157,738	.....0	.....XXX
<b>Any Other Class of Assets - Unaffiliated</b>											
726700 00 0	Advantage Capital Solar Ptr II.....	Wilmington.....	DE.....	Advantage Capital Solar Ptr II.....	10/29/2018.	.....0	.....0	.....10,005,303	.....0	.....0.000	
4699999. Total - Any Other Class of Assets - Unaffiliated.....								.....0	.....10,005,303	.....0	.....XXX
4899999. Subtotal - Unaffiliated.....								.....50,228,181	.....185,874,983	.....0	.....XXX
5099999. Totals.....								.....50,228,181	.....185,874,983	.....0	.....XXX

E08.1

## SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change 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
<b>Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>																				
46332#	12	4	Ironwood Mezzanine Fund IV-B	Wilmington	DE.	Capital Distribution	06/12/2018.	05/02/2019.	332,742	0	0	0	0	0	332,742	(752,775)	0	0	0	1,085,517
1599999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have the Characteristics of Fixed Income NAIC Desig Assigned - Unaffiliated									332,742	0	0	0	0	332,742	(752,775)	0	0	0	1,085,517	
<b>Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated</b>																				
724000	00	5	A&M Capital Opportunities Fund	Wilmington	DE.	Capital Distribution	09/08/2017.	11/06/2019.	220,418	0	0	0	0	0	220,418	(1,529,009)	0	0	0	1,749,427
727500	00	0	Altas Partners Holding II LP	San Francisco	CA.	Capital Distribution	04/09/2019.	08/23/2019.	523,274	0	0	0	0	0	797,007	797,007	0	0	0	0
722400	00	9	Altas Partners Holdings LP	Wilmington	DE.	Capital Distribution	06/01/2016.	04/30/2019.	352,317	0	0	0	0	0	2,368,816	1,146,089	0	0	0	1,222,727
720800	00	2	Arclight Energy Partners Fd VI	Wilmington	DE.	Capital Distribution	04/01/2016.	04/09/2019.	1,757,084	0	0	0	0	0	1,757,084	1,041,780	0	0	0	715,304
723900	00	7	Arrowhead Capital Fund III LP	Dover	DE.	Capital Distribution	06/28/2017.	01/08/2019.	285,470	0	0	0	0	0	285,470	127,195	0	0	0	158,275
715200	00	2	Avista Capital Partners II	Wilmington	DE.	Capital Distribution	04/01/2015.	06/26/2019.	492,220	0	0	0	0	0	492,220	556,477	0	0	0	(64,257)
717600	00	1	Avista Capital Partners III LP	Wilmington	DE.	Capital Distribution	04/01/2015.	08/06/2019.	5,166,981	0	0	0	0	0	5,166,981	5,639,884	0	0	0	(472,903)
714800	00	0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015.	02/07/2019.	3,840,000	0	0	0	0	0	3,840,000	2,640,000	0	0	0	1,200,000
719500	00	1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015.	03/29/2019.	787,500	0	0	0	0	0	787,500	0	0	0	0	787,500
725800	00	0	Banc Fund X LP	Chicago	IL	Expense Allocation	05/16/2018.	12/31/2019.	(117,413)	0	0	0	0	0	0	117,413	0	0	0	(117,413)
722800	00	0	Bluescape Energy Recap	Wilmington	DE.	Capital Distribution	09/20/2016.	07/15/2019.	124,733	0	0	0	0	0	124,733	(527,328)	0	0	0	652,060
726400	00	0	CIPI4 WFS Investor LLC	Wilmington	DE.	Income Allocation	10/05/2018.	12/31/2019.	589,437	0	0	0	0	0	0	(589,437)	0	0	0	589,437
726100	00	0	CP ChromaScape LLC	Wilmington	DE.	Capital Distribution	06/27/2018.	03/14/2019.	127,914	0	0	0	0	0	127,914	0	0	0	0	127,914
727000	00	0	CP Thor LLC	Wilmington	DE.	Capital Distribution	11/20/2018.	03/04/2019.	199,549	0	0	0	0	0	199,549	39,862	0	0	0	159,687
723500	00	5	Canvas Ventures2 LP	Wilmington	DE.	Expense Allocation	05/09/2017.	12/31/2019.	(124,288)	0	0	0	0	0	0	124,288	0	0	0	(124,288)
726000	00	0	Capital Partners III	Wilmington	DE.	Capital Distribution	05/30/2018.	03/15/2019.	323,551	0	0	0	0	0	323,551	241,934	0	0	0	81,617
717900	00	5	Court Square Capital Part III	Wilmington	DE.	Capital Distribution	07/01/2016.	01/02/2019.	3,201,241	0	0	0	0	0	3,201,241	1,133,294	0	0	0	2,067,947
723000	00	6	Crescent Mezzanine Partner VII	Wilmington	DE.	Capital Distribution	12/08/2016.	01/24/2019.	1,755,503	0	0	0	0	0	1,755,503	1,049,756	0	0	0	705,747
725300	00	8	CrossHarbor Inst Partn 2018	Wilmington	DE.	Expense Allocation	10/18/2018.	12/31/2019.	(364,242)	0	0	0	0	0	0	364,242	0	0	0	(364,242)
727700	00	0	EMG Fund V Iron Ore Phase 3	Dover	DE.	Income Allocation	12/01/2019.	12/31/2019.	782,627	0	0	0	0	0	0	(782,627)	0	0	0	782,627
723400	00	8	Energy & Minerals Fund IV LP	Wilmington	DE.	Capital Distribution	04/26/2017.	04/02/2019.	2,481,203	0	0	0	0	0	2,481,203	207	0	0	0	2,480,996
716200	00	1	Energy Fund XV	Wilmington	DE.	Capital Distribution	07/01/2016.	01/11/2019.	1,027,827	0	0	0	0	0	1,027,827	704,869	0	0	0	322,958
718100	00	1	Energy XVI LP	Wilmington	DE.	Capital Distribution	07/01/2016.	05/17/2019.	609,963	0	0	0	0	0	609,963	364,039	0	0	0	245,924
722100	00	5	Gamut Investment Fund I LP	Wilmington	DE.	Capital Distribution	05/23/2016.	01/14/2019.	82,022	0	0	0	0	0	82,022	82,022	0	0	0	0
719200	00	8	Great Hill Equity Partners V	Wilmington	DE.	Capital Distribution	10/01/2016.	03/15/2019.	9,075,000	0	0	0	0	0	9,075,000	2,738,250	0	0	0	6,336,750
719100	00	0	Greenbriar Equity Fund III	Wilmington	DE.	Capital Distribution	07/01/2016.	02/01/2019.	5,751,099	0	0	0	0	0	5,751,099	3,014,582	0	0	0	2,736,517
723600	00	3	Gridiron Energy LLC	Wilmington	DE.	Capital Distribution	05/10/2017.	02/04/2019.	301,501	0	0	0	0	0	301,501	301,501	0	0	0	0
725900	00	0	LS Power Fund IV Feeder 1 LP	Wilmington	DE.	Capital Distribution	11/27/2018.	10/25/2019.	105,973	0	0	0	0	0	105,973	105,973	0	0	0	0
715700	00	1	Littlejohn Fund IV	Wilmington	DE.	Capital Distribution	07/01/2015.	04/09/2019.	432,850	0	0	0	0	0	432,850	384,133	0	0	0	48,717
719400	00	4	Littlejohn Fund V	Wilmington	DE.	Capital Distribution	07/01/2015.	04/03/2019.	1,122,574	0	0	0	0	0	1,122,574	343,839	0	0	0	778,734
721200	00	4	Lovell Minnick Equity Ptnr IV	Dover	DE.	Capital Distribution	12/01/2015.	03/04/2019.	10,076,638	0	0	0	0	0	10,076,638	1,016,897	0	0	0	9,059,741
721100	00	6	MSouth Equity Partners III LP	Wilmington	DE.	Capital Distribution	11/09/2015.	01/11/2019.	2,696,321	0	0	0	0	0	2,696,321	721,304	0	0	0	1,975,017
724100	00	3	Mithril II LP	Dover	DE.	Capital Distribution	09/08/2017.	04/26/2019.	1,249,042	0	0	0	0	0	1,249,042	750,230	0	0	0	498,812
724700	01	8	Monomoy Capital Partners III L	Dover	DE.	Capital Distribution	12/18/2017.	03/27/2019.	741,580	0	0	0	0	0	741,580	47,947	0	0	0	693,633
724400	00	7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE.	Capital Distribution	10/13/2017.	04/04/2019.	2,315,214	0	0	0	0	0	2,315,214	1,148,982	0	0	0	1,166,232
721900	00	9	NGP Natural Resources XI	Wilmington	DE.	Capital Distribution	03/10/2016.	02/07/2019.	186,049	0	0	0	0	0	186,049	114,707	0	0	0	71,342
727100	00	0	NGP Natural Resources XII	Dover	DE.	Capital Distribution	02/25/2019.	05/09/2019.	130,574	0	0	0	0	0	130,574	130,574	0	0	0	0
724500	00	4	New Mountain Investments V LP	Wilmington	DE.	Capital Distribution	11/29/2017.	02/11/2019.	145,633	0	0	0	0	0	145,633	145,633	0	0	0	0

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## SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change 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	
719800 00 5	New Mountain Partners IV LP.....		Wilmington.....	DE..	Capital Distribution.....	10/14/2016.	04/12/2019.	7,228,659	.....0	.....0	.....0	.....0	.....0	.....0	7,228,659	1,556,136	.....0	.....0	.....0	5,672,523	
723200 00 2	Newstone Capital Partners III.....		Wilmington.....	DE..	Capital Distribution.....	12/27/2016.	01/09/2019.	1,393,214	.....0	.....0	.....0	.....0	.....0	.....0	1,393,214	5,910	.....0	.....0	.....0	1,387,304	
728100 00 0	Northstar Mezz Ptnrs VII Feeder.....		Wilmington.....	DE..	Expense Allocation.....	10/30/2019.	12/31/2019.	(175,207)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	175,207	.....0	.....0	.....0	(175,207)	
718200 00 9	Pamlico Capital III LP.....		Wilmington.....	DE..	Capital Distribution.....	10/01/2016.	02/05/2019.	8,061,183	.....0	.....0	.....0	.....0	.....0	.....0	8,061,183	2,764,503	.....0	.....0	.....0	5,296,680	
718000 00 3	Pine Brook Capital Partners II.....		Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	02/27/2019.	295,246	.....0	.....0	.....0	.....0	.....0	.....0	295,246	144,725	.....0	.....0	.....0	150,521	
722000 00 7	Pfungsten Partners FUnd V LP.....		Wilmington.....	DE..	Income Allocation.....	06/29/2016.	12/31/2019.	2,071,379	.....0	.....0	.....0	.....0	.....0	.....0	.....0	(2,071,379)	.....0	.....0	.....0	2,071,379	
725400 00 6	Public Pension Capital LLC.....		Wilmington.....	DE..	Capital Distribution.....	04/26/2018.	02/15/2019.	675,843	.....0	.....0	.....0	.....0	.....0	.....0	675,843	964,359	.....0	.....0	.....0	(288,515)	
723300 00 0	Summit Partners Growth Eq IX-A.....		Wilmington.....	DE..	Capital Distribution.....	04/14/2017.	08/22/2019.	2,681,731	.....0	.....0	.....0	.....0	.....0	.....0	2,681,731	750,573	.....0	.....0	.....0	1,931,158	
722200 00 3	Summitt Ptnrs Vent Cap Fd IV.....		Wilmington.....	DE..	Capital Distribution.....	05/24/2016.	02/11/2019.	1,662,606	.....0	.....0	.....0	.....0	.....0	.....0	1,662,606	711,338	.....0	.....0	.....0	951,268	
727800 00 0	The Energy & Mineral Grp Fd V.....		Dover.....	DE..	Capital Distribution.....	05/10/2019.	07/30/2019.	2,091,468	.....0	.....0	.....0	.....0	.....0	.....0	2,091,468	2,091,468	.....0	.....0	.....0	.....0	
722300 00 1	Thoma Bravo Fund XII LP.....		Wilmington.....	DE..	Capital Distribution.....	05/31/2016.	01/15/2019.	519,929	.....0	.....0	.....0	.....0	.....0	.....0	519,929	401,207	.....0	.....0	.....0	118,722	
723100 00 4	Vista Credit Opp Fund II LP.....		Wilmington.....	DE..	Capital Distribution.....	12/12/2016.	02/06/2019.	8,873,448	.....0	.....0	.....0	.....0	.....0	.....0	8,873,448	6,829,130	.....0	.....0	.....0	2,044,318	
722500 00 6	Vista Equity Partners Fund VI.....		Wilmington.....	DE..	Capital Distribution.....	06/28/2016.	02/19/2019.	671,868	.....0	.....0	.....0	.....0	.....0	.....0	671,868	618,778	.....0	.....0	.....0	53,090	
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....		Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	04/05/2019.	4,167,788	.....0	.....0	.....0	.....0	.....0	.....0	4,167,788	897,128	.....0	.....0	.....0	3,270,660	
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	
722700 00 2	Penfund Capital Fund V.....		Toronto.....	ON..	Capital Distribution.....	08/19/2016.	01/29/2019.	2,892,151	.....0	.....0	.....0	.....0	(86,381)	2,974,689	2,633,211	(86,831)	.....0	(86,831)	.....0	258,491	
000000 00 0	Butterfly Fund II LP.....		Grand Cayman.....	KY1	Capital Distribution.....	11/16/2018.	04/24/2019.	1,901,170	.....0	.....0	.....0	.....0	.....0	.....0	1,901,170	1,901,170	.....0	.....0	.....0	.....0	
723800 00 9	Carlyle Structured Credit.....		George Town.....	KY1	Capital Distribution.....	09/22/2017.	01/30/2019.	7,289,338	.....0	.....0	.....0	.....0	.....0	.....0	7,289,338	5,819,102	.....0	.....0	.....0	1,470,236	
727400 00 0	Miruvor LLP.....		Grand Cayman.....	KY1	Capital Distribution.....	03/11/2019.	10/25/2019.	4,498	.....0	.....0	.....0	.....0	.....0	.....0	4,498	.....0	.....0	.....0	.....0	4,498	
726900 00 0	Vista Equity Partners Fund VII.....		Grand Cayman.....	KY1	Capital Distribution.....	01/24/2019.	02/19/2019.	994,329	.....0	.....0	.....0	.....0	.....0	.....0	994,329	994,329	.....0	.....0	.....0	.....0	
<b>1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....</b>								112,380,982	.....0	.....0	.....0	.....0	(86,381)	112,091,459	50,893,402	(86,831)	.....0	(86,831)	.....0	61,115,069	
<b>Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated</b>																					
720100 00 7	CrossHarbor Instt Ptnrs 2014.....		Wilmington.....	DE..	Capital Distribution.....	07/01/2015.	02/21/2019.	6,960,000	.....0	.....0	.....0	.....0	.....0	.....0	6,960,000	5,497,981	.....0	.....0	.....0	1,462,019	
721300 00 2	Crow Holdings Realty Ptr VII.....		Wilmington.....	DE..	Capital Distribution.....	01/14/2016.	01/29/2019.	2,454,185	.....0	.....0	.....0	.....0	.....0	.....0	2,454,185	1,347,789	.....0	.....0	.....0	1,106,396	
721000 00 8	Waterton Residential Property Venture XI.....		Wilmington.....	DE..	Capital Distribution.....	10/21/2015.	01/31/2019.	6,095,998	.....0	.....0	.....0	.....0	.....0	.....0	6,095,998	2,648,808	.....0	.....0	.....0	3,447,190	
<b>2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....</b>								15,510,183	.....0	.....0	.....0	.....0	.....0	15,510,183	9,494,578	.....0	.....0	.....0	.....0	6,015,605	
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>																					
708900 00 6	Boston Financial Institutional Tax Credi.....		Boston.....	MA..	Capital Distribution.....	02/06/1998.	04/03/2019.	106,071	.....0	.....0	.....0	.....0	.....0	.....0	433,509	.....0	.....0	.....0	.....0	433,509	
707400 00 8	Centerline Corp Ptnrs IV.....		Wilmington.....	NY..	Capital Distribution.....	04/01/2004.	04/23/2019.	104,886	.....0	.....0	.....0	.....0	.....0	.....0	104,886	.....0	.....0	.....0	.....0	104,886	
720000 00 9	PNC Real Estate Tax Credit Cap Instt 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	
<b>3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....</b>								213,219	.....0	.....0	.....0	.....0	.....0	540,657	.....0	.....0	.....0	.....0	540,657		
<b>Any Other Class of Assets - Unaffiliated</b>																					
727600 00 0	Advantage Capital Solar Ptr II.....		Wilmington.....	DE..	Capital Distribution.....	10/29/2018.	01/31/2019.	8,217,312	.....0	.....0	.....0	.....0	.....0	.....0	8,217,312	8,217,312	.....0	.....0	.....0	.....0	
717700 00 9	GLC Solar Gen II LLC.....		Waterbury.....	VT..	Capital Distribution.....	01/07/2013.	01/09/2019.	9,232	.....0	.....0	.....0	.....0	.....0	.....0	9,232	485,274	.....0	.....0	.....0	(476,042)	
<b>4699999. Total - Any Other Class of Assets - Unaffiliated.....</b>								8,226,544	.....0	.....0	.....0	.....0	.....0	8,226,544	8,702,586	.....0	.....0	.....0	.....0	(476,042)	
<b>4899999. Subtotal - Unaffiliated.....</b>								136,663,670	.....0	.....0	.....0	.....0	(86,381)	136,701,585	68,337,791	(86,831)	.....0	(86,831)	.....0	(86,831)	68,280,807
<b>5099999. Totals.....</b>								136,663,670	.....0	.....0	.....0	.....0	(86,381)	136,701,585	68,337,791	(86,831)	.....0	(86,831)	.....0	(86,831)	68,280,807

E09.1

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
<b>U.S. Government - Issuer Obligations</b>																						
912810	FT	0	United States Treasury.....	SD..	..	1	102,094	132,504	132,504	100,000	101,497	0	(63)	0	0	4.500	4.370	FA.....	1,700	4,500	02/04/2008.	02/15/2036.
912810	QK	7	United States Treasury.....	SD..	..	1	107,736	125,947	157,434	125,000	110,722	0	401	0	0	3.875	4.750	FA.....	1,830	4,844	02/08/2011.	08/15/2040.
912828	5G	1	United States Treasury.....	C.....	..	1	10,061,719	100,999	10,099,900	10,000,000	10,028,496	0	(33,223)	0	0	2.875	2.519	AO.....	49,488	287,500	01/04/2019.	10/31/2020.
912828	5S	5	United States Treasury.....	SD..	..	1	124,829	100,836	126,045	125,000	124,908	0	79	0	2.500	2.568	JD.....	17	3,116	01/17/2019.	12/31/2020.	
912828	F2	1	United States Treasury.....	SD..	..	1	351,633	100,890	363,204	360,000	354,883	0	2,818	0	2.125	2.968	MS.....	1,955	7,650	11/05/2018.	09/30/2021.	
912828	M9	8	United States Treasury.....	SD..	..	1	332,138	99,978	339,925	340,000	336,781	0	3,441	0	1.625	2.683	MN.....	486	5,525	09/12/2018.	11/30/2020.	
912828	NT	3	United States Treasury.....	SD..	..	1	218,882	100,606	211,273	210,000	211,328	0	(2,109)	0	2.625	1.599	FA.....	2,082	5,513	05/30/2017.	08/15/2020.	
912828	UN	8	United States Treasury.....	SD..	..	1	102,453	101,137	101,137	100,000	100,829	0	(256)	0	2.000	1.726	FA.....	755	2,000	05/03/2013.	02/15/2023.	
912828	WG	1	United States Treasury.....	SD..	..	1	209,877	100,851	211,787	210,000	209,917	0	40	0	2.250	2.280	AO.....	813	2,363	05/07/2019.	04/30/2021.	
912828	WN	6	United States Treasury.....	SD..	..	1	1,903,621	100,547	1,860,120	1,850,000	1,865,251	0	(10,612)	0	2.000	1.408	MN.....	3,235	37,000	04/25/2016.	05/31/2021.	
0199999	U.S. Government - Issuer Obligations.....						13,514,982	XXX	13,603,329	13,420,000	13,444,612	0	(39,484)	0	XXX	XXX	XXX	62,361	360,011	XXX	XXX	
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																						
3620AS	W5	4	Government National Mortgage A 738768.....	CF..	..	4	6,716,344	108,070	6,917,864	6,401,281	6,674,708	0	(17,211)	0	0	4.000	3.376	MON...	21,338	256,051	08/27/2013.	09/15/2041.
36225A	PD	6	Government Natl Mtg Assn Pool 780420.....	..	..	4	12,245	111,087	13,261	11,938	12,031	0	(92)	0	7.500	7.232	MON...	75	895	12/24/1997.	08/15/2026.	
36225A	UH	1	Government Natl Mtg Assn Pool 780584.....	..	..	4	17,128	110,823	18,800	16,964	17,045	0	7	0	7.000	6.778	MON...	99	1,187	12/24/1997.	06/15/2027.	
36230K	L4	1	Government National Mortgage A 751247.....	CF..	..	4	7,634,248	106,539	7,778,555	7,301,134	7,603,981	0	(2,800)	0	4.000	3.134	MON...	24,337	292,045	08/27/2013.	10/15/2040.	
38373A	EF	9	Government National Mortgage A REMIC Se.....	CF..	..	4	5,480,684	107,193	6,073,239	5,665,705	5,578,402	0	7,382	0	4.500	4.919	MON...	21,246	254,957	09/04/2009.	08/20/2039.	
38374U	N7	2	Government Natl Mtg Assn REMIC Ser 2009.....	..	..	4	3,576,795	107,717	4,034,363	3,745,335	3,669,208	0	5,035	0	4.500	5.056	MON...	14,045	168,557	07/29/2009.	06/20/2039.	
38374U	S2	8	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	4	10,213,865	108,376	11,621,395	10,723,218	10,495,211	0	17,592	0	4.500	5.076	MON...	40,212	482,545	07/29/2009.	06/20/2039.	
38374V	AY	5	Government Natl Mtg Assn REMIC Ser 200.....	C.....	..	4	22,285,341	110,071	24,903,247	22,624,712	22,464,423	0	27,354	0	4.500	4.664	MON...	84,843	1,019,884	10/29/2009.	06/20/2039.	
38374V	HM	4	Government Natl Mtg Assn REMIC Ser 200.....	C.....	..	4	1,964,625	100,242	1,941,471	1,936,784	1,936,784	0	3,938	0	5.000	4.813	MON...	8,070	98,254	08/04/2009.	06/20/2038.	
38374V	WK	1	Government Natl Mtg Assn REMIC Ser 2009.....	..	..	4	42,993	99,875	42,383	42,436	42,436	0	99	0	5.000	4.820	MON...	177	2,122	08/04/2009.	06/20/2038.	
38376C	XK	0	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	4	13,112,400	107,204	14,343,895	13,380,000	13,246,607	0	17,345	0	4.500	4.705	MON...	50,175	602,100	10/22/2009.	09/20/2039.	
38376E	J2	2	Government Natl Mtg Assn REMIC Ser 200.....	..	..	4	8,974,562	103,269	9,730,121	9,422,113	9,312,225	0	17,864	0	4.000	4.594	MON...	31,407	376,884	01/14/2010.	11/16/2024.	
38376F	FD	9	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	4	4,325,643	109,857	4,918,004	4,476,732	4,407,974	0	5,788	0	4.500	4.902	MON...	16,788	201,453	10/22/2009.	08/20/2039.	
38376J	DY	7	Government Natl Mtg Assn REMIC Ser 200.....	C.....	..	4	16,434,685	107,217	18,040,789	16,826,426	16,649,639	0	23,504	0	4.500	4.744	MON...	63,099	757,189	10/29/2009.	10/20/2038.	
38376J	SZ	8	Government Natl Mtg Assn REMIC Ser 200.....	CF..	..	4	15,209,933	107,997	16,283,788	15,078,000	15,112,633	0	(14,813)	0	4.500	4.437	MON...	56,543	678,510	05/20/2010.	11/20/2039.	
38376K	WB	3	Government Natl Mtg Assn REMIC Ser 200.....	..	..	4	27,763,622	107,470	30,499,986	28,380,000	28,081,645	0	50,635	0	4.500	4.723	MON...	106,425	1,277,100	10/29/2009.	07/20/2039.	
38376P	4N	7	Government Natl Mtg Assn REMIC Ser 200.....	..	..	4	9,403,714	111,347	10,530,249	9,457,147	9,421,303	0	1,242	0	4.500	4.582	MON...	35,464	425,572	11/23/2010.	12/20/2039.	
38376U	JU	4	GOVERNMENT NATIONAL MORTGAGE SERIES 2017.....	..	..	4	3,363,240	99,525	3,416,686	3,432,993	3,362,839	0	(401)	0	3.000	3.531	MON...	8,582	51,047	12/01/2019.	04/20/2047.	
38377E	HD	9	Government Natl Mtg Assn REMIC Ser 201.....	CF..	..	4	5,787,045	101,777	5,846,036	5,743,965	5,735,524	0	(3,022)	0	4.500	4.408	MON...	21,540	258,479	05/19/2010.	04/20/2039.	
38377Y	W4	8	Government National Mortgage A SERIES 20.....	..	..	4	1,225,787	21,670	1,158,052	0	1,077,876	0	(24,393)	0	4.376	2.471	MON...	7,146	204,374	05/21/2013.	10/20/2041.	
38379P	S7	3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015.....	..	..	4	7,122,927	99,317	7,122,927	7,053,736	7,123,245	0	319	0	3.000	2.687	MON...	17,634	52,640	12/01/2019.	06/20/2045.	
38380Y	BZ	7	Government National Mortgage SERIES 2018.....	..	..	4	14,874,814	106,288	15,909,132	14,967,948	14,900,084	0	24,377	0	4.000	4.270	MON...	49,893	585,945	12/01/2019.	08/20/2048.	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....						185,542,640	XXX	201,026,875	186,688,567	186,925,823	0	139,749	0	XXX	XXX	XXX	679,138	8,047,790	XXX	XXX	
<b>U.S. Government - Commercial Mortgage-Backed Securities</b>																						
38373M	4Z	0	Government Natl Mtg Assn SERIES 20093 CL.....	..	..	4	295,402	3,010	109,786	0	270,867	0	(3,329)	0	1.210	11.268	MON...	3,678	44,139	01/13/2009.	10/16/2048.	
38376G	GN	4	Government Natl Mtg Assn SERIES 201040 C.....	..	..	4	25,829	0,232	1,004	0	22,887	0	239	0	0.938	1.877	MON...	338	4,059	04/04/2011.	12/16/2043.	
38380M	3Y	5	Government National Mortgage A SERIES 20.....	..	..	4	11,963,790	99,989	12,372,307	12,373,668	11,967,132	0	3,342	0	3.100	3.313	MON...	31,965	159,827	07/12/2019.	02/16/2061.	
38380M	LQ	2	Government National Mortgage A SERIES 20.....	..	..	4	6,163,673	88,447	6,114,640	6,913,338	6,164,377	0	704	0	2.500	3.197	MON...	14,403	0	12/17/2019.	06/16/2058.	

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## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				6			7		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
					3	4	5	8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				Code	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380N JF 7	GOVERNMENT NATIONAL MORTGAGE SERIES 2019.....				.....	.....4	.....1	.....6,101,499	.....93.183	.....5,701,919	.....6,119,055	.....6,101,414	.....0	.....(85)	.....0	.....3.000	.....3.028	MON...	.....15,298	.....45,664	12/01/2019.	08/16/2061.
38380N JS 9	Government National Mortgage A SERIES 20.....				.....	.....4	.....1	.....3,035,472	.....97.621	.....3,008,383	.....3,081,697	.....3,035,516	.....0	......44	.....0	.....3.000	.....3.101	MON...	.....7,704	.....0	12/12/2019.	02/16/2061.
38380N KB 4	Government National Mortgage A SERIES 20.....				.....	.....4	.....1	.....5,159,375	.....95.641	.....4,782,074	.....5,000,000	.....5,158,587	.....0	.....(788)	.....0	.....3.000	.....2.830	MON...	.....12,500	.....25,000	10/08/2019.	08/16/2061.
38380N SX 8	Government National Mortgage A SERIES 20.....				.....	.....4	.....1	.....3,919,375	.....97.240	.....3,889,608	.....4,000,000	.....3,919,452	.....0	......77	.....0	.....3.000	.....3.130	MON...	.....10,000	.....0	12/12/2019.	01/16/2062.
38380U 2K 8	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....				.....	.....4	.....1	.....4,787,222	.....104.865	.....4,873,173	.....4,647,092	.....4,775,337	.....0	.....(11,885)	.....0	.....3.500	.....2.578	MON...	.....13,554	.....53,823	12/01/2019.	01/20/2048.
38380U E4 1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....				.....	.....4	.....1	.....2,741,734	.....105.757	.....2,827,097	.....2,673,200	.....2,737,193	.....0	.....(4,540)	.....0	.....3.500	.....2.418	MON...	.....7,797	.....30,961	12/01/2019.	01/20/2048.
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....				.....	.....	.....	.....44,193,371	XXX	.....43,679,991	.....44,808,050	.....44,152,762	.....0	.....(16,221)	.....0	XXX	XXX	XXX	.....117,237	.....363,473	XXX	XXX
0599999	Total - U.S. Government.....				.....	.....	.....	.....243,250,993	XXX	.....258,310,195	.....244,916,617	.....244,523,197	.....0	.....84,044	.....0	XXX	XXX	XXX	.....858,736	.....8,771,274	XXX	XXX
<b>All Other Governments - Issuer Obligations</b>																						
000000 00 0	CNAC HK FINBRIDGE CO LTD.....				A	.....2FE	.....5,381,510	.....105.085	.....6,106,499	.....5,811,000	.....5,437,377	.....0	.....39,595	.....0	.....4.125	.....5.164	JJ.....	.....107,867	.....239,704	11/09/2018.	07/19/2027.	
000000 00 0	REPUBLIC OF SRI LANKA.....				D	.....4FE	.....1,539,944	.....100.500	.....1,583,880	.....1,576,000	.....1,552,580	.....0	.....10,308	.....0	.....5.750	.....6.535	JJ.....	.....41,031	.....90,620	11/08/2018.	01/18/2022.	
000000 00 0	BANCO DEL ESTADO -CHILE.....				D	.....1FE	.....2,107,308	.....103.100	.....2,175,410	.....2,110,000	.....2,108,149	.....0	.....834	.....0	.....3.875	.....3.919	FA.....	.....32,478	.....81,763	11/08/2018.	02/08/2022.	
000000 00 0	CORP FINANCIERA DE DESAR.....				D	.....2FE	.....3,626,029	.....104.657	.....3,731,022	.....3,565,000	.....3,602,728	.....0	.....(16,790)	.....0	.....4.750	.....4.219	FA.....	.....67,265	.....169,338	11/08/2018.	02/08/2022.	
000000 00 0	PETRONAS CAPITAL LTD.....				D	.....1FE	.....4,073,226	.....101.773	.....4,217,473	.....4,144,000	.....4,100,386	.....0	.....18,615	.....0	.....3.125	.....3.625	MS.....	.....37,051	.....129,500	11/08/2018.	03/18/2022.	
000000 00 0	SINOPEC GRP OVERSEA 2012.....				D	.....1FE	.....1,451,815	.....103.672	.....1,501,171	.....1,448,000	.....1,450,270	.....0	.....(899)	.....0	.....3.900	.....3.830	MN.....	.....6,902	.....56,472	11/08/2018.	05/17/2022.	
000000 00 0	COSTA RICA GOVERNMENT.....				D	.....4FE	.....2,786,283	.....100.792	.....3,107,417	.....3,083,000	.....2,861,294	.....0	.....62,371	.....0	.....4.250	.....6.876	JJ.....	.....56,415	.....131,028	11/08/2018.	01/26/2023.	
000000 00 0	FONDO MIVIENDA SA.....				D	.....2FE	.....3,448,010	.....102.418	.....3,651,202	.....3,565,000	.....3,482,309	.....0	.....24,599	.....0	.....3.500	.....4.312	JJ.....	.....52,336	.....124,775	11/08/2018.	01/31/2023.	
000000 00 0	STATE OIL CO OF THE AZER.....				D	.....3FE	.....1,186,620	.....105.329	.....1,263,948	.....1,200,000	.....1,190,789	.....0	.....2,590	.....0	.....4.750	.....5.013	MS.....	.....17,100	.....57,000	06/21/2018.	03/13/2023.	
000000 00 0	PERTAMINA PERSERO PT.....				D	.....2FE	.....4,856,039	.....105.648	.....5,180,978	.....4,904,000	.....4,868,509	.....0	.....9,452	.....0	.....4.300	.....4.533	MN.....	.....24,016	.....210,872	11/08/2018.	05/20/2023.	
000000 00 0	REPUBLIC OF ECUADOR.....				D	.....4FE	.....2,756,658	.....98.792	.....2,885,700	.....2,921,000	.....2,798,788	.....0	.....28,530	.....0	.....8.750	.....10.231	JD.....	.....20,589	.....255,588	11/08/2018.	06/02/2023.	
000000 00 0	RUSSIAN FEDERATION.....				D	.....2FE	.....3,917,166	.....109.187	.....4,149,106	.....3,800,000	.....3,885,372	.....0	.....(20,827)	.....0	.....4.875	.....4.213	MS.....	.....54,031	.....185,250	11/09/2018.	09/16/2023.	
000000 00 0	REPUBLIC OF AZERBAIJAN.....				D	.....3FE	.....2,243,628	.....107.311	.....2,435,962	.....2,270,000	.....2,250,195	.....0	.....4,124	.....0	.....4.750	.....4.982	MS.....	.....30,850	.....107,825	06/21/2018.	03/18/2024.	
000000 00 0	REPUBLIC OF ECUADOR.....				D	.....4FE	.....3,830,223	.....95.042	.....4,000,297	.....4,209,000	.....3,902,668	.....0	.....52,033	.....0	.....7.950	.....10.009	JD.....	.....10,224	.....334,616	11/08/2018.	06/20/2024.	
000000 00 0	REPUBLIC OF KAZAKHSTAN.....				D	.....2FE	.....2,270,889	.....107.499	.....2,440,230	.....2,270,000	.....2,270,784	.....0	.....(148)	.....0	.....3.875	.....3.867	AO.....	.....18,814	.....87,963	06/21/2018.	10/14/2024.	
000000 00 0	PETRONAS CAPITAL LTD.....				D	.....1FE	.....3,628,506	.....104.933	.....3,937,086	.....3,752,000	.....3,652,458	.....0	.....16,830	.....0	.....3.500	.....4.070	MS.....	.....37,572	.....131,320	11/08/2018.	03/18/2025.	
000000 00 0	COSTA RICA GOVERNMENT.....				D	.....4FE	.....1,802,242	.....100.042	.....2,038,856	.....2,038,000	.....1,840,474	.....0	.....29,720	.....0	.....4.375	.....6.543	AO.....	.....15,108	.....89,163	11/08/2018.	04/30/2025.	
000000 00 0	CORP FINANCIERA DE DESAR.....				D	.....2FE	.....3,571,968	.....109.543	.....3,905,208	.....3,565,000	.....3,570,627	.....0	.....(861)	.....0	.....4.750	.....4.717	JJ.....	.....78,083	.....169,338	11/08/2018.	07/15/2025.	
000000 00 0	CODELCO INC.....				D	.....1FE	.....1,462,964	.....108.254	.....1,567,518	.....1,448,000	.....1,460,087	.....0	.....(1,825)	.....0	.....4.500	.....4.333	MS.....	.....19,005	.....65,160	11/08/2018.	09/16/2025.	
000000 00 0	DOMINICAN REPUBLIC.....				D	.....3FE	.....4,651,725	.....114.411	.....4,999,761	.....4,370,000	.....4,605,315	.....0	.....(31,467)	.....0	.....6.875	.....5.810	JJ.....	.....126,851	.....300,438	11/08/2018.	01/29/2026.	
000000 00 0	SOUTHERN GAS CORRIDOR.....				D	.....3FE	.....1,086,986	.....118.745	.....1,205,267	.....1,015,000	.....1,074,925	.....0	.....(7,796)	.....0	.....6.875	.....5.734	MS.....	.....18,802	.....69,781	06/21/2018.	03/24/2026.	
000000 00 0	STATE OF QATAR.....				D	.....1FE	.....3,408,500	.....105.469	.....3,585,946	.....3,400,000	.....3,407,842	.....0	.....(658)	.....0	.....3.250	.....3.210	JD.....	.....8,901	.....110,500	05/03/2019.	06/02/2026.	
000000 00 0	OMAN GOV INTERNTL BOND.....				D	.....3FE	.....7,779,113	.....101.625	.....8,520,240	.....8,384,000	.....7,868,114	.....0	.....63,910	.....0	.....4.750	.....5.910	JD.....	.....17,700	.....398,240	11/09/2018.	06/15/2026.	
000000 00 0	EMPRESA NACIONAL DEL PET.....				D	.....2FE	.....2,553,966	.....102.520	.....2,796,746	.....2,728,000	.....2,580,382	.....0	.....18,690	.....0	.....3.750	.....4.714	FA.....	.....41,488	.....102,300	11/08/2018.	08/05/2026.	
000000 00 0	EXPORT-IMPORT BK INDIA.....				D	.....2FE	.....750,690	.....101.844	.....840,213	.....825,000	.....792,388	.....0	.....7,923	.....0	.....3.375	.....4.728	FA.....	.....11,292	.....27,844	11/08/2018.	08/05/2026.	
000000 00 0	SINOPEC GRP OVERSEAS DEV.....				D	.....1FE	.....2,067,167	.....99.546	.....2,305,485	.....2,316,000	.....2,103,250	.....0	.....26,625	.....0	.....2.750	.....4.336	MS.....	.....16,276	.....63,690	11/08/2018.	09/29/2026.	
000000 00 0	Republic of Indonesia.....				D	.....2FE	.....5,195,415	.....109.457	.....5,768,384	.....5,270,000	.....5,205,467	.....0	.....7,628	.....0	.....4.350	.....4.555	JJ.....	.....110,165	.....229,245	11/08/2018.	01/08/2027.	
000000 00 0	CHINA DEVELOPMENT BANK.....				D	.....1FE	.....4,157,799	.....104.649	.....4,573,149	.....4,370,000	.....4,189,391	.....0	.....21,690	.....0	.....3.375	.....4.054	JJ.....	.....64,321	.....147,488	11/09/2018.	01/24/2027.	
000000 00 0	DOMINICAN REPUBLIC.....				D	.....3FE	.....3,031,721	.....110.661	.....3,346,389	.....3,024,000	.....3,030,593	.....0	.....(668)	.....0	.....5.950	.....5.911	JJ.....	.....77,969	.....179,928	11/08/2018.	01/25/2027.	
000000 00 0	ARAB REPUBLIC OF EGYPT.....				D	.....4FE	.....3,289,074	.....111.726	.....3,633,343	.....3,252,000	.....3,283,616	.....0	.....(3,342)	.....0	.....7.500	.....7.319	JJ.....	.....102,303	.....243,900	11/09/2018.	01/31/2027.	
000000 00 0	KAZMUNAYGAS NATIONAL CO.....				D	.....2FE	.....3,364,819	.....110.076	.....3,783,309	.....3,437,000	.....3,374,802	.....0	.....6,897	.....0	.....4.750	.....5.049	AO.....	.....32,652	.....197,177	11/09/2018.	04/19/2027.	
000000 00 0	STATE GRID OVERSEAS INV.....				D	.....1FE	.....1,469,434	.....104.868	.....1,632,795	.....1,557,000	.....1,481,981	.....0	.....8,528	.....0	.....3.500	.....4.271	MN.....	.....8,628	.....54,495	11/08/2018.	05/04/2027.	

E10.1



## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	PERUSAHAAN LISTRIK NEGAR	D		2FE	3,047,721	105.660	3,551,233	3,361,000	3,081,676	0	29,970	0	4.125	5.513	MN	17,715	138,641	11/08/2018	05/15/2027	
000000	00	0	CODELCO INC	D	2	1FE	3,360,083	104.139	3,712,555	3,565,000	3,387,290	0	19,362	0	3.625	4.405	FA	53,846	129,231	11/08/2018	08/01/2027	
000000	00	0	KAZTRANS GAS JSC	D		2FE	1,356,070	105.098	1,521,816	1,448,000	1,368,172	0	8,181	0	4.375	5.252	MS	16,717	63,350	11/09/2018	09/26/2027	
000000	00	0	EXPORT-IMPORT BANK CHINA	D		1FE	3,292,548	104.028	3,708,606	3,565,000	3,327,442	0	24,783	0	3.250	4.251	MN	10,621	115,863	11/08/2018	11/28/2027	
000000	00	0	REPUBLIC OF KENYA	D		4FE	971,350	108.975	1,089,745	1,000,000	974,362	0	2,192	0	7.250	7.679	FA	24,771	72,510	08/15/2018	02/28/2028	
000000	00	0	SAUDI INTERNATIONAL BOND	D		1FE	5,849,266	105.772	6,445,764	6,094,000	5,878,456	0	21,135	0	3.625	4.136	MS	71,795	177,408	03/22/2019	03/04/2028	
000000	00	0	STATE OF QATAR	D		1FE	3,763,393	114.760	4,305,780	3,752,000	3,762,782	0	(1,073)	0	4.500	4.457	AO	31,892	168,840	11/09/2018	04/23/2028	
000000	00	0	MEXICO CITY ARPT TRUST	D	2	2FE	486,786	102.411	562,236	549,000	494,666	0	5,050	0	3.875	5.364	AO	3,605	21,274	06/21/2018	04/30/2028	
000000	00	0	RUSSIAN FEDERATION	D		2FE	5,906,754	111.380	6,905,572	6,200,000	5,937,180	0	22,026	0	4.375	4.953	MS	75,347	271,250	11/09/2018	03/21/2029	
000000	00	0	SAUDI ARABIAN OIL CO	D		1FE	3,336,250	103.768	3,528,128	3,400,000	3,339,812	0	3,562	0	3.500	3.727	AO	24,792	59,500	05/03/2019	04/16/2029	
000000	00	0	SAUDI INTERNATIONAL BOND	D		1FE	1,836,000	112.368	2,022,615	1,800,000	1,833,651	0	(2,349)	0	4.375	4.131	AO	16,406	59,063	03/13/2019	04/16/2029	
000000	00	0	REPUBLIC OF GHANA	D		4FE	972,200	102.200	1,021,997	1,000,000	974,763	0	1,751	0	7.625	8.013	MN	9,531	76,257	08/15/2018	05/16/2029	
000000	00	0	ABU DHABI GOVT INTL	D		1FE	3,929,895	99.813	3,942,594	3,950,000	3,930,349	0	454	0	2.500	2.558	MS	24,962	0	09/23/2019	09/30/2029	
000000	00	0	REPUBLIC OF NIGERIA	D		4FE	2,382,146	102.143	2,510,672	2,458,000	2,387,744	0	4,428	0	7.143	7.545	FA	62,427	175,575	11/09/2018	02/23/2030	
000000	00	0	STATE OIL CO OF THE AZER	D		3FE	3,107,225	123.011	3,604,219	2,930,000	3,090,431	0	(10,956)	0	6.950	6.218	MS	58,262	203,635	06/21/2018	03/18/2030	
000000	00	0	REPUBLIC OF NIGERIA	D		4FE	3,797,399	104.056	3,904,162	3,752,000	3,793,651	0	(2,136)	0	7.875	7.726	FA	110,801	295,470	11/09/2018	02/16/2032	
000000	00	0	PETROLEOS DEL PERU SA	D		2FE	3,391,198	109.785	3,913,835	3,565,000	3,403,569	0	8,956	0	4.750	5.249	JD	5,645	169,338	11/08/2018	06/19/2032	
000000	00	0	REPUBLIC OF AZERBAIJAN	D		3FE	922,356	98.534	1,108,506	1,125,000	938,186	0	10,102	0	3.500	5.319	MS	13,125	39,375	06/21/2018	09/01/2032	
000000	00	0	REPUBLIC OF SENEGAL	D		4FE	982,526	105.444	1,197,844	1,136,000	989,368	0	6,033	0	6.250	7.822	MN	7,494	71,000	11/09/2018	05/23/2033	
000000	00	0	Republic of Indonesia	D		2FE	5,731,562	112.285	6,958,301	6,197,000	5,745,269	0	9,833	0	4.625	5.166	AO	60,507	286,611	11/08/2018	04/15/2043	
000000	00	0	COSTA RICA GOVERNMENT	D		4FE	843,680	93.094	930,940	1,000,000	847,288	0	2,566	0	5.625	6.958	AO	9,531	56,250	08/15/2018	04/30/2043	
000000	00	0	ROMANIA	D		2FE	1,176,623	129.883	1,342,990	1,034,000	1,172,312	0	(2,875)	0	6.125	5.147	JJ	27,972	63,333	11/09/2018	01/22/2044	
000000	00	0	REPUBLIC OF KAZAKHSTAN	D		2FE	5,665,171	123.809	7,234,160	5,843,000	5,670,607	0	3,444	0	4.875	5.086	AO	60,925	284,846	11/09/2018	10/14/2044	
000000	00	0	CODELCO INC	D		1FE	1,456,544	114.878	1,663,433	1,448,000	1,456,260	0	(174)	0	4.875	4.835	MN	11,177	70,590	11/08/2018	11/04/2044	
000000	00	0	COSTA RICA GOVERNMENT	D		4FE	1,663,203	106.844	1,843,059	1,725,000	1,664,380	0	782	0	7.158	7.467	MS	37,386	123,476	10/12/2018	03/12/2045	
000000	00	0	PETRONAS CAPITAL LTD	D		1FE	1,442,506	120.905	1,750,704	1,448,000	1,442,669	0	125	0	4.500	4.524	MS	18,643	65,160	11/08/2018	03/18/2045	
000000	00	0	ARAB REPUBLIC OF EGYPT	D		4FE	3,586,889	111.344	3,954,939	3,552,000	3,586,759	0	(286)	0	8.500	8.405	JJ	126,639	301,920	11/09/2018	01/31/2047	
000000	00	0	OMAN GOV INTERNL BOND	D		3FE	7,225,550	99.252	7,893,512	7,953,000	7,237,912	0	8,405	0	6.500	7.262	MS	162,263	516,945	11/09/2018	03/08/2047	
000000	00	0	KAZMUNAYGAS NATIONAL CO	D		2FE	8,253,085	119.700	10,421,082	8,706,000	8,262,511	0	6,236	0	5.750	6.137	AO	100,119	638,138	11/09/2018	04/19/2047	
000000	00	0	RUSSIAN FEDERATION	D		2FE	4,292,820	125.415	5,769,067	4,600,000	4,299,171	0	4,424	0	5.250	5.725	JD	5,367	241,500	11/09/2018	06/23/2047	
000000	00	0	SAUDI INTERNATIONAL BOND	D		1FE	7,256,942	112.772	8,624,833	7,648,000	7,265,226	0	5,994	0	4.625	4.956	AO	85,482	353,720	03/22/2019	10/04/2047	
000000	00	0	ABU DHABI CRUDE OIL	D		1FE	1,813,500	115.813	2,084,625	1,800,000	1,813,425	0	(75)	0	4.600	4.553	JD	230	82,800	03/13/2019	11/02/2047	
000000	00	0	STATE OF QATAR	D		1FE	6,981,635	128.705	8,838,152	6,867,000	6,980,938	0	(1,366)	0	5.103	4.989	AO	66,191	350,423	03/22/2019	04/23/2048	
000000	00	0	ROMANIA	D		2FE	3,825,630	115.475	4,388,050	3,800,000	3,825,909	0	80	0	5.125	5.077	JD	8,656	194,750	05/03/2019	06/15/2048	
000000	00	0	SAUDI ARABIAN OIL CO	D		1FE	418,850	109.536	465,530	425,000	418,921	0	71	0	4.375	4.463	AO	3,874	9,297	04/09/2019	04/16/2049	
000000	00	0	SAUDI INTERNATIONAL BOND	D		1FE	1,804,500	119.754	2,155,563	1,800,000	1,804,500	0	0	0	5.000	4.984	AO	18,500	90,000	03/13/2019	04/17/2049	
000000	00	0	CODELCO INC	D	2	1FE	1,596,576	96.118	1,537,888	1,600,000	1,596,576	0	0	0	3.700	3.712	JJ	14,964	0	09/23/2019	01/30/2050	
040114	HP	8	Republic of Argentina	D		5FE	721,003	49.641	718,802	1,448,000	721,003	0	31,702	615,270	4.625	7.528	JJ	31,625	66,970	11/08/2018	01/11/2023	
040114	HQ	6	Republic of Argentina	D		5FE	2,734,019	47.284	2,733,961	5,782,000	2,734,019	0	82,460	2,037,141	5.875	8.998	JJ	160,410	339,693	11/08/2018	01/11/2028	
040114	HR	4	Republic of Argentina	D		5FE	818,276	48.218	818,259	1,697,000	818,276	0	2,580	572,348	6.875	8.590	JJ	55,094	116,669	06/21/2018	01/11/2048	
105756	BV	1	Republic of Brazil	D		3FE	6,572,150	106.502	7,280,477	6,836,000	6,627,201	0	35,684	0	4.250	4.943	JJ	140,423	290,530	06/21/2018	01/07/2025	

E10.2

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
105756 BZ 2	Republic of Brazil.....		D		2	3FE	1,317,400	107.575	1,506,050	1,400,000	1,326,122	0	7,178	0	0	4.625	5.445	JJ	30,217	64,750	10/12/2018	01/13/2028
195325 BM 6	Republic of Colombia.....		D			2FE	7,739,681	129.743	9,083,307	7,001,000	7,713,964	0	(18,072)	0	0	6.125	5.315	JJ	194,156	428,811	11/08/2018	01/18/2041
195325 BQ 7	Republic of Colombia.....		D		2	2FE	4,331,048	105.469	4,608,995	4,370,000	4,340,030	0	6,499	0	0	4.000	4.181	FA	60,694	174,800	11/08/2018	02/26/2024
195325 CX 1	Republic of Colombia.....		D		2	2FE	2,951,538	109.030	3,184,766	2,921,000	2,945,844	0	(3,665)	0	0	4.500	4.333	JJ	55,864	131,445	11/08/2018	01/28/2026
195325 DL 6	Republic of Colombia.....		D		2	2FE	4,886,094	106.034	5,417,277	5,109,000	4,915,199	0	21,931	0	0	3.875	4.489	AO	36,295	197,974	11/08/2018	04/25/2027
445545 AF 3	HUNGARY.....		D			2FE	3,766,306	165.007	4,501,391	2,728,000	3,728,418	0	(26,466)	0	0	7.625	4.841	MS	53,158	208,010	11/09/2018	03/29/2041
445545 AJ 5	HUNGARY.....		D			2FE	5,689,346	112.917	5,948,468	5,268,000	5,584,330	0	(73,610)	0	0	5.750	4.065	MN	32,815	302,910	11/09/2018	11/22/2023
445545 AL 0	HUNGARY.....		D			2FE	5,622,234	112.902	5,949,935	5,270,000	5,540,466	0	(57,422)	0	0	5.375	4.043	MS	75,537	283,263	11/09/2018	03/25/2024
455780 CD 6	Republic of Indonesia.....		D			2FE	8,988,841	104.534	10,198,337	9,756,000	9,083,660	0	68,041	0	0	3.500	4.533	JJ	161,245	341,460	11/08/2018	01/11/2028
698299 BF 0	REPUBLIC OF PANAMA.....		D		2	2FE	2,663,426	109.187	2,978,621	2,728,000	2,671,395	0	5,683	0	0	3.875	4.176	MS	30,538	105,710	11/08/2018	03/17/2028
698299 BG 8	REPUBLIC OF PANAMA.....		D			2FE	3,430,992	119.193	4,249,230	3,565,000	3,434,164	0	2,282	0	0	4.500	4.740	MN	20,499	160,425	11/08/2018	05/15/2047
715638 BM 3	REPUBLIC OF PERU.....		D			2FE	4,086,786	146.469	5,221,620	3,565,000	4,076,533	0	(7,216)	0	0	5.625	4.736	MN	23,952	200,531	11/08/2018	11/18/2050
71654Q BW 1	Petroleos Mexicanos.....		D			2FE	3,621,205	99.864	3,929,648	3,935,000	3,668,163	0	35,682	0	0	4.500	5.842	JJ	77,716	177,075	11/08/2018	01/23/2026
71654Q CD 2	Petroleos Mexicanos.....		D			2FE	3,569,689	104.641	3,848,696	3,678,000	3,596,196	0	19,389	0	0	4.625	5.291	MS	47,252	170,108	11/08/2018	09/21/2023
71654Q CL 4	Petroleos Mexicanos.....		D			2FE	6,834,203	96.843	7,475,311	7,719,000	6,842,165	0	7,962	0	0	6.350	7.306	FA	189,255	245,078	03/21/2019	02/12/2048
718286 BY 2	Republic of Philippines.....		D			2FE	1,089,217	107.964	1,146,578	1,062,000	1,082,370	0	(4,577)	0	0	4.200	3.686	JJ	19,824	44,604	11/08/2018	01/21/2024
718286 CC 9	Republic of Philippines.....		D			2FE	2,471,996	104.121	2,786,278	2,676,000	2,498,162	0	18,335	0	0	3.000	3.969	FA	33,450	80,280	11/08/2018	02/01/2028
731011 AU 6	Republic of Poland.....		D			1FE	4,274,284	106.232	4,707,140	4,431,000	4,299,795	0	18,242	0	0	3.250	3.785	AO	34,002	144,008	11/09/2018	04/06/2026
760942 BB 7	REPUBLICA ORIENT URUGUAY.....		D			2FE	5,285,300	110.834	5,841,906	5,270,861	5,282,518	0	(1,257)	0	0	4.375	4.340	AO	40,996	230,600	11/08/2018	10/27/2027
760942 BD 3	REPUBLICA ORIENT URUGUAY.....		D			2FE	3,370,906	118.173	4,213,333	3,565,394	3,373,512	0	1,820	0	0	4.975	5.313	AO	34,983	177,378	11/08/2018	04/20/2055
80414L 2E 4	SAUDI ARABIAN OIL CO.....		D			1FE	991,600	107.063	1,070,630	1,000,000	991,792	0	192	0	0	4.250	4.313	AO	8,854	21,250	04/09/2019	04/16/2039
836205 AQ 7	REPUBLIC OF SOUTH AFRICA.....		D			3FE	5,578,019	104.560	5,948,418	5,689,000	5,602,615	0	18,761	0	0	4.665	5.084	JJ	120,901	265,392	11/09/2018	01/17/2024
836205 AW 4	REPUBLIC OF SOUTH AFRICA.....		D			3FE	6,902,010	103.657	7,643,667	7,374,000	6,958,511	0	41,507	0	0	4.850	5.761	MS	93,384	357,639	11/09/2018	09/27/2027
836205 BB 9	REPUBLIC OF SOUTH AFRICA.....		D			3FE	1,970,000	97.588	1,922,484	1,970,000	1,970,000	0	0	0	0	5.750	5.750	MS	28,633	0	09/23/2019	09/30/2049
857524 AB 8	Republic of Poland.....		D			1FE	5,551,429	106.982	5,637,951	5,270,000	5,445,169	0	(74,412)	0	0	5.000	3.435	MS	71,731	263,500	11/09/2018	03/23/2022
857524 AC 6	Republic of Poland.....		D			1FE	5,349,870	107.787	5,680,375	5,270,000	5,330,146	0	(13,491)	0	0	4.000	3.694	JJ	93,103	210,800	11/09/2018	01/22/2024
91087B AC 4	United Mexican States.....		D			2FE	6,784,274	107.300	7,512,073	7,001,000	6,813,665	0	21,368	0	0	4.150	4.588	MS	75,057	290,542	11/08/2018	03/28/2027
91087B AD 2	United Mexican States.....		D			2FE	3,196,208	109.844	3,915,939	3,565,000	3,204,095	0	5,514	0	0	4.600	5.296	FA	64,229	163,940	11/08/2018	02/10/2048
0699999	All Other Governments - Issuer Obligations.....						349,633,219	XXX	390,964,620	362,643,255	350,457,591	0	737,490	3,224,759	0	XXX	XXX	XXX	5,018,157	17,135,855	XXX	XXX
1099999	Total - All Other Governments.....						349,633,219	XXX	390,964,620	362,643,255	350,457,591	0	737,490	3,224,759	0	XXX	XXX	XXX	5,018,157	17,135,855	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
13063A 5G 5	CALIFORNIA ST.....		CF			1FE	36,287,926	160.596	38,326,235	23,865,000	34,956,312	0	(374,146)	0	0	7.550	4.050	AO	450,452	1,801,808	03/29/2016	04/01/2039
20772J AA 0	CONNECTICUT ST.....					1FE	14,144,594	120.035	15,064,393	12,550,000	13,740,921	0	(97,455)	0	0	5.295	4.104	AO	166,131	664,523	07/21/2015	10/01/2029
452152 F5 5	ILLINOIS ST.....					1FE	5,960,250	127.002	6,350,100	5,000,000	5,860,965	0	(33,965)	0	0	7.350	5.666	JJ	183,750	367,500	11/16/2016	07/01/2035
452152 TE 1	ILLINOIS ST.....					1FE	4,170,680	117.403	4,696,120	4,000,000	4,156,078	0	(5,034)	0	0	5.520	5.187	AO	55,200	220,800	11/16/2016	04/01/2038
57582P UE 8	MASSACHUSETTS ST.....		CF			1FE	9,000,000	129.939	11,694,510	9,000,000	9,000,000	0	0	0	0	5.456	5.456	JJ	245,520	491,040	12/01/2009	12/01/2039
837151 AA 7	SOUTH CAROLINA ST PUBLIC SVC A.....					1FE	12,320,748	147.287	12,865,519	8,735,000	12,127,713	0	(55,983)	0	0	6.454	4.172	JJ	281,878	563,757	05/09/2016	01/01/2050
837151 NP 0	SOUTH CAROLINA ST PUBLIC SVC A.....					1FE	16,747,620	118.361	19,091,629	16,130,000	16,704,596	0	(11,837)	0	0	4.770	4.533	JD	64,117	769,401	05/03/2016	12/01/2045
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....						98,631,818	XXX	108,088,506	79,280,000	96,546,585	0	(578,420)	0	0	XXX	XXX	XXX	1,447,048	4,878,829	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						98,631,818	XXX	108,088,506	79,280,000	96,546,585	0	(578,420)	0	0	XXX	XXX	XXX	1,447,048	4,878,829	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						

E10.3

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02765U CR 3	AMERICAN MUNI PWR-OHIO INC OH.....		.....	.....	.....	1FE	9,737,389	138.987	10,396,228	7,480,000	9,562,270	0	(52,756)	0	0	6.053	4.166	FA.....	171,044	452,764	06/28/2016	02/15/2043
02765U DN 1	AMERICAN MUNI PWR-OHIO INC OH.....		.....	.....	.....	1FE	10,005,771	138.180	11,731,482	8,490,000	9,911,834	0	(25,037)	0	0	5.939	4.825	FA.....	190,484	504,221	01/26/2016	02/15/2047
02765U DV 3	AMERICAN MUNI PWR-OHIO INC OH.....		.....	.....	.....	1FE	4,138,110	154.618	4,638,540	3,000,000	4,098,321	0	(15,144)	0	0	7.499	5.106	FA.....	84,989	224,970	03/22/2017	02/15/2050
167486 VV 8	CHICAGO IL.....		.....	.....	.....	2FE	15,396,002	119.882	17,982,300	15,000,000	15,346,933	0	(16,525)	0	0	7.375	7.095	JJ.....	553,125	1,106,250	10/14/2016	01/01/2033
20281P KG 6	CMWLTH FING AUTH PA.....		.....	.....	.....	1FE	6,021,527	109.886	6,757,989	6,150,000	6,033,734	0	4,074	0	0	4.144	4.294	JD.....	21,238	254,856	01/10/2017	06/01/2038
213185 BP 5	COOK CNTY IL.....		CF...	.....	.....	1FE	14,887,500	128.829	19,324,350	15,000,000	14,909,129	0	4,990	0	0	6.310	6.384	MN.....	120,942	946,500	08/06/2015	11/15/2031
215309 JG 1	COOK CNTY IL SCH DIST #163 PAR.....		.....	.....	.....	1FE	10,771,840	125.850	13,119,863	10,425,000	10,750,022	0	(8,045)	0	0	5.193	4.958	JD.....	24,061	541,370	02/14/2017	12/15/2041
235219 MD 1	DALLAS TX.....		.....	.....	.....	1FE	4,966,427	125.493	5,195,410	4,140,000	4,817,596	0	(54,406)	0	0	5.613	3.663	FA.....	87,787	232,378	02/28/2017	02/15/2030
249164 LH 5	DENVER COLO CITY & CNTY.....		CF...	.....	.....	1FE	3,000,000	101.724	3,051,720	3,000,000	3,000,000	0	0	0	4.830	4.830	FA.....	60,375	144,900	06/09/2010	08/01/2025	
295407 U4 0	ERIE PA.....		.....	.....	.....	2 1FE	304,332	109.699	334,582	305,000	304,372	0	40	0	0	4.178	4.206	MN.....	1,628	6,371	06/06/2019	11/15/2028
295407 U7 3	ERIE PA.....		.....	.....	.....	2 1FE	1,441,836	107.624	1,555,167	1,445,000	1,442,025	0	189	0	0	4.178	4.206	MN.....	30,186	66,069	06/06/2019	11/15/2028
406792 2V 2	HAMDEN CT.....		.....	.....	.....	2 2FE	5,645,420	108.629	5,974,595	5,500,000	5,601,540	0	(15,524)	0	0	4.926	4.550	FA.....	102,351	270,930	01/10/2017	08/15/2030
452872 AT 1	IMPERIAL CA IRR DIST PENSN OBL.....		.....	.....	.....	1FE	2,624,581	132.113	2,800,796	2,120,000	2,543,478	0	(28,896)	0	0	7.000	4.659	JJ.....	74,200	148,400	01/19/2017	01/01/2031
45656R CX 8	INDUSTRY CA.....		.....	.....	.....	2 1FE	23,198,330	111.351	25,666,406	23,050,000	23,092,270	0	(46,262)	0	0	5.125	4.909	JJ.....	590,656	1,181,313	06/27/2017	01/01/2051
485106 QU 5	KANSAS CITY MO SPL OBLG.....		.....	.....	.....	2 1FE	2,065,404	109.300	2,180,535	1,995,000	2,049,645	0	(5,910)	0	0	4.380	3.966	AO.....	21,845	87,381	03/23/2017	10/01/2032
593490 MA 0	MIAMI FL SPL OBLG.....		.....	.....	.....	1FE	800,000	107.891	863,128	800,000	800,000	0	0	0	0	4.192	4.192	JJ.....	16,768	21,053	11/05/2018	01/01/2026
593490 MB 8	MIAMI FL SPL OBLG.....		.....	.....	.....	1FE	855,000	108.805	930,283	855,000	855,000	0	0	0	0	4.292	4.292	JJ.....	18,348	23,037	11/05/2018	01/01/2027
593490 MC 6	MIAMI FL SPL OBLG.....		.....	.....	.....	1FE	1,415,000	109.795	1,553,599	1,415,000	1,415,000	0	0	0	0	4.342	4.342	JJ.....	30,720	38,570	11/05/2018	01/01/2028
593490 ME 2	MIAMI FL SPL OBLG.....		.....	.....	.....	2 1FE	3,500,000	110.723	3,875,305	3,500,000	3,500,000	0	0	0	0	4.808	4.808	JJ.....	84,140	105,642	11/05/2018	01/01/2039
64966L YY 1	New York NY.....		.....	.....	.....	2 1FE	19,571,200	105.487	21,097,400	20,000,000	19,692,052	0	29,809	0	0	3.600	3.812	FA.....	300,000	720,000	09/15/2015	08/01/2028
64966M GP 8	New York NY.....		.....	.....	.....	2 1FE	1,503,390	105.770	1,586,550	1,500,000	1,502,547	0	(321)	0	0	3.450	3.422	JD.....	4,313	51,750	03/07/2017	12/01/2027
672211 BL 2	OAKLAND-ALAMEDA CNTY CA COLISE.....		.....	.....	.....	1FE	5,926,966	105.032	6,385,946	6,080,000	6,001,012	0	17,544	0	0	3.493	3.840	FA.....	88,489	212,374	07/20/2015	02/01/2024
672319 CE 8	OAKLAND CA PENSN OBLG.....		.....	.....	.....	1FE	5,209,800	106.916	5,345,800	5,000,000	5,112,395	0	(25,915)	0	0	4.350	3.733	JD.....	9,667	217,500	01/07/2016	12/15/2023
78605Q AJ 6	SACRAMENTO CA PUBLIC FING AUTH.....		.....	.....	.....	1FE	20,555,700	124.334	24,866,800	20,000,000	20,533,780	0	(6,835)	0	0	5.637	5.456	AO.....	281,850	1,127,400	11/16/2015	04/01/2050
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....		.....	.....	.....		173,541,525	XXX	197,214,774	166,250,000	172,874,955	0	(244,930)	0	0	XXX	XXX	XXX	2,946,734	8,650,116	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....		.....	.....	.....		173,541,525	XXX	197,214,774	166,250,000	172,874,955	0	(244,930)	0	0	XXX	XXX	XXX	2,946,734	8,650,116	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																						
010869 CD 5	ALAMEDA CA CORRIDOR TRANSPRTN.....		.....	.....	.....	1FE	27,398,796	123.671	28,982,299	23,435,000	26,448,644	0	(235,568)	0	0	6.600	4.923	AO.....	386,678	1,546,710	08/13/2015	10/01/2029
02554C AD 1	AMERICAN EAGLE NORTHWEST LLC W.....		.....	.....	.....	1FE	11,460,663	122.943	13,154,901	10,700,000	11,424,324	0	(9,688)	0	0	5.780	5.325	JD.....	27,487	618,460	11/16/2015	12/15/2049
047093 FW 4	ATHENS GA HSG AUTH REVENUE.....		.....	.....	.....	2 1FE	1,127,170	109.708	1,206,788	1,100,000	1,120,784	0	(2,375)	0	0	4.050	3.757	JD.....	1,980	44,550	03/23/2017	06/15/2032
072024 NT 5	BAY AREA CA TOLL AUTH TOLL BRI.....		.....	.....	.....	1FE	6,173,250	121.136	6,056,800	5,000,000	5,903,451	0	(67,707)	0	0	6.793	4.565	AO.....	84,913	339,650	09/16/2015	04/01/2030
102291 AA 9	BOWDOIN COLLEGE.....		.....	.....	.....	1FE	9,378,685	108.204	10,279,380	9,500,000	9,379,597	0	73	0	0	4.693	4.754	JJ.....	222,918	445,835	10/14/2015	07/01/2112
13077D FS 6	CALIFORNIA ST UNIV REVENUE.....		.....	.....	.....	2 1FE	10,000,000	106.894	10,689,400	10,000,000	10,000,000	0	0	0	0	4.248	4.248	MN.....	70,800	529,820	07/13/2018	11/01/2050
137288 HL 3	CANAVERAL FL PORT AUTH.....		.....	.....	.....	2 1FE	2,967,684	108.527	3,293,794	3,035,000	2,971,285	0	1,181	0	0	4.654	4.795	JD.....	141,249	114,249	11/14/2016	06/01/2046
16753Q BH 9	CHICAGO IL HSG AUTH.....		.....	.....	.....	1FE	1,938,920	112.240	2,244,800	2,000,000	1,941,337	0	2,057	0	0	4.361	4.602	JJ.....	43,610	66,869	10/10/2018	01/01/2038
167593 H7 0	CHICAGO IL O'HARE INTERNATIONA.....		.....	.....	.....	1FE	5,306,900	121.456	6,072,800	5,000,000	5,304,181	0	(2,719)	0	0	4.572	4.233	JJ.....	114,300	126,365	03/13/2019	01/01/2054
167727 SW 7	CHICAGO IL WSTWTR TRANSMISSION.....		.....	.....	.....	1FE	2,147,986	136.729	2,344,902	1,715,000	2,114,395	0	(11,369)	0	0	6.900	5.039	JJ.....	59,168	118,335	11/10/2016	01/01/2040
16772P AQ 9	CHICAGO IL TRANSIT AUTH SALES.....		.....	.....	.....	1FE	14,606,950	131.011	16,048,848	12,250,000	14,447,517	0	(59,864)	0	0	6.200	4.827	JD.....	63,292	759,500	06/27/2017	12/01/2040
167736 YU 5	CHICAGO IL WTR REVENUE.....		.....	.....	.....	1FE	22,247,016	139.274	24,512,224	17,600,000	21,861,666	0	(115,896)	0	0	6.742	4.878	MN.....	197,765	1,186,592	11/16/2016	11/01/2040
199098 AM 6	COLUMBUS-FRANKLIN CNTY OHIO.....		.....	.....	.....	1FE	2,000,000	101.232	2,024,640	2,000,000	2,000,000	0	0	0	0	5.150	5.150	FA.....	38,911	103,000	05/20/2010	08/15/2020
199098 CG 7	COLUMBUS-FRANKLIN CNTY OHIO.....		.....	.....	.....	2 1FE	225,786	100.477	231,097	230,000	227,028	0	289	0	0	6.625	6.845	FA.....	5,756	15,238	02/23/2015	08/15/2027

E10.4

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20369E AA 0	COMMUNITY HOSPITALS OF I.....	1FE				12,813,866	107.269	13,247,722	12,350,000	12,629,206	0	(46,421)	0	0	4.237	3.765	MN	87,212	523,270	10/07/2015	05/01/2025	
215003 CV 4	COOK CNTY IL SCH DIST #143 1/2.....	1FE				9,700,000	114.921	11,147,337	9,700,000	9,700,000	0	0	0	0	4.703	4.703	JD	38,016	456,191	10/12/2016	12/01/2040	
215265 EF 2	COOK CNTY IL SCH DIST #160.....	1FE				5,512,997	124.555	6,128,106	4,920,000	5,478,280	0	(14,295)	0	0	5.250	4.445	JD	21,525	258,300	06/21/2017	06/01/2042	
215813 HU 3	COOK CNTY IL CMNTY HIGH SCH DI.....	1FE				3,000,000	123.188	3,695,640	3,000,000	3,000,000	0	0	0	0	5.019	5.019	JD	12,548	150,570	12/21/2016	12/01/2041	
262808 EZ 7	DU PAGE CNTY IL SCH DIST #15 M.....	1FE				3,500,000	116.763	4,086,705	3,500,000	3,500,000	0	0	0	0	4.663	4.663	JD	7,254	163,205	11/16/2016	12/15/2041	
358885 AA 9	FROEDTERT & CMNTY HLTH.....	1FE				5,999,760	119.612	7,176,720	6,000,000	5,999,992	0	0	0	0	4.686	4.686	AO	70,290	281,160	10/28/2015	04/01/2045	
442331 S6 2	HOUSTON TX.....	1FE				10,414,001	122.092	10,487,703	8,590,000	10,166,338	0	(96,469)	0	0	6.290	4.333	MS	180,104	540,311	05/01/2017	03/01/2032	
44244C TQ 0	HOUSTON TX UTILITY SYS REVENUE.....	1FE		2		4,000,000	109.511	4,380,440	4,000,000	4,000,000	0	0	0	0	3.973	3.973	MN	20,306	158,920	08/08/2018	11/15/2031	
45506D 6Q 3	INDIANA ST FIN AUTH REVENUE.....	1FE				1,020,000	101.103	1,031,251	1,020,000	1,020,000	0	0	0	0	3.630	3.630	MS	4,937	0	10/30/2019	03/01/2039	
485429 Y9 9	KANSAS ST DEV FIN AUTH REVENUE.....	1FE				6,000,000	108.657	6,519,420	6,000,000	6,000,000	0	0	0	0	3.941	3.941	AO	49,919	236,460	08/13/2015	04/15/2026	
485429 Z7 2	KANSAS ST DEV FIN AUTH REVENUE.....	1FE				7,296,385	125.277	9,195,332	7,340,000	7,299,610	0	785	0	0	4.927	4.965	AO	76,347	361,640	10/28/2015	04/15/2045	
49126K LM 1	KENTUCKY ST ECON DEV FIN AUTH.....	2FE				11,855,915	118.240	13,834,080	11,700,000	11,854,159	0	(1,756)	0	0	5.079	4.991	FA	224,492	515,603	03/13/2019	08/15/2048	
49151E 2Q 5	KENTUCKY ST PROPERTY & BLDGS C.....	1FE				7,291,455	124.566	7,473,960	6,000,000	7,060,463	0	(87,735)	0	0	6.573	4.303	FA	164,325	394,380	04/17/2017	08/01/2029	
54465A FU 1	LOS ANGELES CNTY CA REDEV REFU.....	1FE				3,366,308	107.632	3,557,238	3,305,000	3,342,306	0	(5,897)	0	0	4.000	3.774	FA	55,083	132,200	08/20/2015	08/01/2025	
54473E NT 7	LOS ANGELES CNTY CA PUBLIC WKS.....	1FE				3,045,263	135.746	3,054,285	2,250,000	2,949,297	0	(36,887)	0	0	7.488	4.420	FA	70,200	168,480	04/11/2017	08/01/2033	
54589S EN 0	LOUDOUN CNTY VA ECON DEV AUTH.....	1FE		2		3,604,784	106.935	3,967,289	3,710,000	3,606,944	0	1,772	0	0	4.300	4.474	JD	13,294	159,530	10/04/2018	06/01/2048	
546398 6Q 6	LOUISIANA ST PUBLIC FACS AUTHR.....	1FE		2		17,530,245	109.992	19,551,078	17,775,000	17,540,444	0	3,346	0	0	4.346	4.424	JD	64,375	772,502	04/24/2017	06/01/2051	
574204 WG 4	MARYLAND ST DEPT TRANSN CONS.....	1FE				2,994,390	105.952	3,178,560	3,000,000	2,998,595	0	531	0	0	4.350	4.370	JD	5,800	130,500	06/10/2010	06/15/2022	
57586E TR 2	MASSACHUSETTS ST HLTH & EDUCTN.....	1FE				5,637,100	109.787	5,489,350	5,000,000	5,391,922	0	(59,031)	0	0	5.761	4.211	AO	72,013	288,050	07/14/2015	10/01/2025	
57586N 3B 5	MASSACHUSETTS ST HSG FIN AGY.....	1FE		2		2,875,000	108.040	3,106,150	2,875,000	2,875,000	0	0	0	0	4.621	4.621	JD	11,071	138,758	10/30/2018	12/01/2038	
59259Y DC 0	MET TRANSPRTN AUTH NY REVENUE.....	1FE				3,430,875	140.882	3,522,050	2,500,000	3,343,428	0	(24,742)	0	0	6.687	4.236	MN	21,361	167,175	03/30/2016	11/15/2040	
592643 BN 9	MET WASHINGTON DC ARPTS AUTH D.....	2FE				11,351,120	159.330	12,746,400	8,000,000	11,227,383	0	(50,861)	0	0	8.000	5.229	AO	160,000	640,000	06/12/2017	10/01/2047	
59333P 3W 6	MIAMI-DADE CNTY FL AVIATION RE.....	1FE		2		15,742,010	107.144	17,143,040	16,000,000	15,750,446	0	6,746	0	0	4.280	4.392	AO	171,200	684,800	10/01/2018	10/01/2041	
61685P ED 6	MORENO VLY CA PUBLIC FING AUTH.....	1FE		2		7,311,375	102.347	7,676,025	7,500,000	7,313,898	0	2,523	0	0	4.000	4.147	MN	50,000	166,667	03/29/2019	05/01/2049	
626207 YF 5	MUNICIPAL ELEC AUTH GA.....	2FE				21,281,651	134.833	23,793,980	17,647,000	21,199,121	0	(29,537)	0	0	6.637	5.380	AO	292,808	1,171,231	04/25/2018	04/01/2057	
645913 AA 2	New Jersey ECO POB Pension Obligation Se.....	2FE				29,066,350	125.447	31,361,750	25,000,000	28,131,679	0	(257,612)	0	0	7.425	5.644	FA	701,250	1,856,250	04/26/2016	02/15/2029	
646136 WV 9	NEW JERSEY ST TRANSPRTN TRUST.....	2FE				7,906,725	100.264	7,519,800	7,500,000	7,500,000	0	(62,181)	0	0	6.875	5.000	JD	22,917	515,625	04/14/2016	12/15/2039	
646136 XR 7	NEW JERSEY ST TRANSPRTN TRUST.....	2FE				15,387,085	132.160	18,680,816	14,135,000	15,305,910	0	(28,705)	0	0	6.561	5.864	JD	41,218	927,397	06/15/2017	12/15/2040	
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST.....	2FE				1,192,426	115.028	1,282,562	1,115,000	1,178,598	0	(5,522)	0	0	5.754	4.957	JD	2,851	64,157	05/17/2017	12/15/2028	
646136 XT 3	NEW JERSEY ST TRANSPRTN TRUST.....	2FE		2		5,280,350	103.904	5,195,200	5,000,000	5,054,738	0	(54,763)	0	0	6.104	4.914	JD	13,564	305,200	07/07/2015	12/15/2028	
64763F XC 8	NEW ORLEANS LA.....	1FE		2		7,000,000	106.795	7,475,650	7,000,000	7,000,000	0	0	0	0	4.550	4.550	JD	26,542	318,500	11/16/2016	12/01/2046	
64966N AC 1	NEW YORK CITY NY HSG DEV CORP.....	1FE				12,144,780	129.360	11,642,400	9,000,000	11,985,788	0	(49,660)	0	0	6.320	4.318	JD	47,400	568,800	08/10/2016	06/01/2049	
64972C 6K 4	NEW YORK CITY NY HSG DEV CORP.....	1FE		2		11,993,380	109.904	13,188,480	12,000,000	11,993,697	0	258	0	0	4.481	4.485	MN	89,620	567,593	10/10/2018	11/01/2038	
64990C JW 2	NEW YORK ST DORM AUTH REVENUES.....	1FE				6,888,130	109.841	7,688,870	7,000,000	6,898,354	0	3,522	0	0	4.224	4.339	JJ	147,840	295,680	11/15/2016	07/01/2038	
650116 BU 9	NEW YORK ST TRANSPRTN DEV CORP.....	1FE				1,627,477	106.209	1,757,759	1,655,000	1,632,181	0	1,736	0	0	3.673	3.834	JJ	30,394	60,788	03/23/2017	07/01/2030	
650404 AA 4	NEWARK NJ REDEV AREA.....	1FE				5,000,000	108.452	5,422,600	5,000,000	5,000,000	0	0	0	0	4.490	4.490	JD	18,708	224,500	01/25/2018	12/01/2047	
657382 AQ 0	NORTH AUGUSTA SC PUBLIC FACS C.....	1FE		2		1,537,988	107.170	1,575,399	1,470,000	1,524,144	0	(5,691)	0	0	4.887	4.327	MN	11,973	71,839	06/21/2017	11/01/2040	
65819W AK 9	NORTH CAROLINA ST ESTRN MUNI P.....	1FE				3,027,750	108.497	3,254,910	3,000,000	3,016,654	0	(2,662)	0	0	4.058	3.945	JJ	60,870	121,740	07/16/2015	07/01/2025	
67232T AU 9	OAKLAND CA REDEV SUCCESSOR AGY.....	1FE				1,000,000	106.680	1,066,800	1,000,000	1,000,000	0	0	0	0	3.962	3.962	MS	13,207	39,620	08/12/2015	09/01/2023	
67232T AV 7	OAKLAND CA REDEV SUCCESSOR AGY.....	1FE				1,000,000	108.760	1,087,600	1,000,000	1,000,000	0	0	0	0	4.162	4.162	MS	13,873	41,620	08/12/2015	09/01/2024	

E10.5

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei gn	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67232T AW 5	OAKLAND CA REDEV SUCCESSOR AGY.....		.....	..	.....	1FE	660,000	110.618	730,079	660,000	660,000	0	0	0	4.312	4.312	MS	9,486	28,459	08/12/2015.	09/01/2025.	
677632 PA 3	OHIO ST UNIV.....		.....	..	.....	1FE	14,147,553	127.082	17,855,021	14,050,000	14,148,063	0	(58)	0	4.800	4.766	JD	56,200	674,400	01/26/2016.	06/01/2111.	
677704 A6 5	OHIO UNIV GEN RECPTS ATHENS.....		.....	..	.....	1FE	16,316,400	129.196	19,379,400	15,000,000	16,315,070	0	(532)	0	5.590	5.136	JD	69,875	838,500	10/28/2015.	12/01/2114.	
678908 Z8 0	OKLAHOMA ST DEV FIN AUTH.....		.....	..	.....	6FE	6,672,750	50.000	7,175,000	14,350,000	6,672,750	0	(8,866)	7,864,833	5.877	5.799	FA	351,396	843,350	06/06/2018.	08/01/2037.	
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA.....		.....	..	.....	4 1FE	11,786,888	104.083	12,268,147	11,786,888	11,786,888	0	0	0	3.985	3.985	JJ	216,587	469,708	08/11/2016.	07/15/2048.	
717883 TS 1	PHILADELPHIA PA SCH DIST.....		.....	..	.....	1FE	6,176,049	119.117	7,135,108	5,990,000	6,165,125	0	(4,170)	0	5.060	4.846	MS	101,031	303,094	03/20/2017.	09/01/2042.	
717883 TZ 5	PHILADELPHIA PA SCH DIST.....		.....	..	.....	1FE	24,372,790	134.876	26,901,018	19,945,000	24,069,521	0	(112,481)	0	6.765	5.120	JD	112,440	1,349,279	03/15/2017.	06/01/2040.	
73209G AZ 3	POMONA CA REVENUE.....		.....	..	.....	2 1FE	4,360,000	103.409	4,508,632	4,360,000	4,360,000	0	0	0	4.050	4.050	MN	29,430	176,580	04/21/2017.	05/01/2047.	
73358W XQ 2	PORT AUTH N Y & N J.....		.....	..	.....	1FE	32,123,739	126.205	37,798,398	29,950,000	32,069,546	0	(16,003)	0	4.810	4.441	AO	304,126	1,440,595	07/15/2016.	10/15/2065.	
736688 LX 8	PORTLAND OR CMNTY CLG DIST.....		.....	..	.....	2 1FE	11,000,000	111.704	12,287,440	11,000,000	11,000,000	0	0	0	4.637	4.637	JD	42,500	515,737	11/07/2018.	06/01/2038.	
74442P DJ 1	PUBLIC FIN AUTH WI REVENUE.....		.....	..	.....	2FE	7,000,000	103.029	7,212,030	7,000,000	7,000,000	0	0	0	5.075	5.075	AO	88,813	355,250	04/26/2017.	10/01/2032.	
74442P DK 8	PUBLIC FIN AUTH WI REVENUE.....		.....	..	.....	2FE	23,000,000	107.275	24,673,250	23,000,000	23,000,000	0	0	0	5.739	5.739	AO	329,993	1,319,970	04/26/2017.	10/01/2037.	
757696 AN 9	REDONDO BEACH CA CMNTY FING AU.....		.....	..	.....	2 1FE	7,468,116	104.934	7,917,270	7,545,000	7,470,126	0	2,010	0	4.250	4.310	MN	53,444	218,229	03/19/2019.	05/01/2049.	
79467B BN 4	SALES TAX SECURITIZATION CORP.....		.....	..	.....	1FE	4,110,816	100.881	4,544,689	4,505,000	4,117,436	0	5,955	0	3.820	4.354	JJ	86,046	113,741	04/08/2019.	01/01/2048.	
796246 AG 1	SAN ANTONIO TX CUSTOMER FAC CH.....		.....	..	.....	2 1FE	2,000,000	109.308	2,186,160	2,000,000	2,000,000	0	0	0	4.503	4.503	JJ	45,030	90,060	07/15/2015.	07/01/2026.	
79772E CT 4	SAN FRANCISCO CITY & CNTY CA C.....		.....	..	.....	2 1FE	22,250,000	106.414	23,677,115	22,250,000	22,250,000	0	0	0	4.371	4.371	MS	324,183	499,781	02/08/2019.	09/01/2049.	
835574 CB 8	Sonoma Cnty Ca Pension.....		.....	..	.....	1FE	6,966,942	119.199	7,104,260	5,960,000	6,719,516	0	(59,921)	0	6.000	4.400	JD	29,800	357,600	07/15/2015.	12/01/2029.	
83759Y AC 8	S DAVIS UT SWR DIST RESOURCE R.....		.....	..	.....	2FE	6,878,564	104.169	7,083,492	6,800,000	6,861,075	0	(7,103)	0	5.625	5.467	JD	31,875	382,500	05/23/2017.	12/01/2037.	
85732P BZ 2	STATE PUBLIC SCH BLDG AUTH PA.....		.....	..	.....	1FE	21,155,917	115.490	22,510,156	19,491,000	20,669,029	0	(127,793)	0	5.000	4.077	MS	286,951	974,550	06/16/2016.	09/15/2027.	
85732T JR 4	STATE PUBLIC SCH BLDG AUTH PA.....		.....	..	.....	1FE	7,509,414	111.968	7,569,037	6,760,000	7,371,751	0	(49,695)	0	5.485	4.333	MS	109,176	370,786	01/31/2017.	09/15/2029.	
889184 AA 5	TOLEDO HOSPITAL/THE.....		.....	..	.....	2FE	39,864,127	96.498	35,849,007	37,150,000	39,682,571	0	(53,670)	0	4.982	4.524	MN	236,493	1,850,813	04/05/2017.	11/15/2045.	
91412G DZ 5	UNIV OF CALIFORNIA CA REVENUES.....		.....	..	.....	1FE	2,840,959	134.209	2,932,467	2,185,000	2,800,415	0	(13,503)	0	5.946	4.142	MN	16,601	129,920	11/08/2016.	05/15/2045.	
91412G HA 6	UNIV OF CALIFORNIA CA REVENUES.....		.....	..	.....	1FE	4,929,450	123.584	6,179,200	5,000,000	4,929,750	0	38	0	4.858	4.928	MN	31,037	242,900	12/02/2015.	05/15/2112.	
91412H BU 6	UNIV OF CALIFORNIA CA REVENUES.....		.....	..	.....	2 1FE	2,000,000	108.446	2,168,920	2,000,000	2,000,000	0	0	0	4.428	4.428	MN	11,316	88,560	05/23/2018.	05/15/2048.	
91756T AV 3	UTAH ST MUNI PWR AGY PWR SPLY.....		.....	..	.....	2 1FE	5,000,000	104.281	5,214,050	5,000,000	5,000,000	0	0	0	3.806	3.806	JJ	95,150	190,300	10/07/2016.	07/01/2036.	
924397 DE 9	VERNON CA ELEC SYS REVENUE.....		.....	..	.....	1FE	6,204,322	111.711	6,691,489	5,990,000	6,122,167	0	(20,598)	0	4.650	4.203	FA	116,056	278,535	09/15/2015.	08/01/2025.	
92778W HZ 2	VIRGINIA ST CLG BLDG AUTH EDUC.....		.....	..	.....	2 1FE	9,950,600	108.005	10,800,500	10,000,000	9,950,870	0	270	0	4.500	4.531	MS	150,000	333,750	11/06/2018.	09/01/2048.	
928172 WG 6	VIRGINIA ST PUBLIC BLDG AUTH P.....		.....	..	.....	1FE	4,418,936	125.988	4,598,562	3,650,000	4,242,023	0	(44,138)	0	5.900	4.005	FA	89,729	215,350	09/16/2015.	08/01/2030.	
941247 2E 7	WATERBURY CT.....		.....	..	.....	1FE	17,156,434	128.980	19,037,448	14,760,000	16,919,129	0	(61,506)	0	7.089	5.805	JD	87,195	1,046,336	09/28/2015.	12/01/2038.	
977100 EL 6	WISCONSIN ST GEN FUND ANNUAL A.....		.....	..	.....	2 1FE	21,000,000	106.978	22,465,380	21,000,000	21,000,000	0	0	0	3.954	3.954	MN	138,390	830,340	01/12/2017.	05/01/2036.	
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....		.....	..	.....	XXX	762,927,513	XXX	826,985,855	717,259,888	755,965,605	0	(1,972,558)	7,864,833	XXX	XXX	XXX	8,166,411	37,210,360	XXX	XXX	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																						
3128M8 2R 4	FREDDIE MAC G06784.....		M...	..	.....	4	31,354,502	105.491	32,289,766	30,609,024	31,277,996	0	5,561	0	3.500	3.039	MON	89,276	1,073,163	12/29/2011.	10/01/2041.	
3128M8 FH 2	FREDDIE MAC G06168.....		CF...	..	.....	4	6,932,210	105.488	7,498,952	7,108,820	6,949,549	0	(1,004)	0	3.500	4.011	MON	20,734	248,809	12/06/2010.	11/01/2040.	
3128M9 CN 0	FREDDIE MAC G06977.....		CF...	..	.....	4	12,722,943	103.132	12,850,363	12,460,113	12,693,798	0	(245)	0	3.000	2.642	MON	31,150	373,803	06/05/2012.	04/01/2042.	
3128MJ MB 3	Federal Home Loan Mtg Corp G08353.....		.....	..	.....	4	4,194,856	108.659	4,563,080	4,199,449	4,194,581	0	23	0	4.500	4.525	MON	15,748	188,975	08/03/2009.	07/01/2039.	
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479.....		.....	..	.....	4	3,373,749	105.500	3,458,784	3,278,468	3,364,283	0	876	0	3.500	2.950	MON	9,562	114,746	04/03/2012.	03/01/2042.	
3128MJ VM 9	Federal Home Loan Mtg Corp G08619.....		.....	..	.....	4	3,175,393	102.611	3,183,199	3,102,201	3,170,548	0	(93)	0	3.000	2.587	MON	7,756	93,066	01/23/2015.	11/01/2044.	
3128S2 SH 5	FREDDIE MAC T61420.....		CF...	..	.....	4	13,515,298	100.722	13,250,559	13,155,576	13,463,368	0	(23,612)	0	3.000	2.679	MON	32,889	394,667	12/17/2012.	11/01/2042.	
31292H X3 3	Federal Home Ln Mtg Corp C01598.....		.....	..	.....	4	958,582	110.372	1,023,233	927,076	951,565	0	(849)	0	5.000	4.281	MON	3,863	46,354	01/12/2009.	08/01/2033.	
31292S A3 4	FREDDIE MAC C09026.....		.....	..	.....	4	2,777,346	99.611	2,792,724	2,803,630	2,779,784	0	71	0	2.500	2.643	MON	5,841	70,091	02/12/2013.	01/01/2043.	

E10.6

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312933	NC	4	FREDDIE MAC A86687	CF			4	1	6,130,372	108.677	6,774,507	6,233,616	6,139,210	0	(865)	0	4.500	4.916	MON	23,376	280,513	06/19/2009	06/01/2039
312939	3G	4	FREDDIE MAC A91699	CF			4	1	6,821,992	110.404	7,277,056	6,591,297	6,802,178	0	8,423	0	5.000	4.065	MON	27,464	329,565	04/14/2010	04/01/2040
312942	FT	7	FREDDIE MAC A93778	CF			4	1	11,981,334	107.351	12,479,885	11,625,309	11,945,141	0	(15,048)	0	4.000	3.328	MON	38,751	465,012	09/15/2010	09/01/2040
312945	2S	6	FREDDIE MAC A97085				4	1	1,076,465	108.695	1,157,762	1,065,148	1,073,881	0	(1,922)	0	4.500	4.409	MON	3,994	47,932	04/08/2011	02/01/2041
312946	P5	9	FREDDIE MAC A97644	CF			4	1	8,989,272	107.363	9,302,315	8,664,358	8,951,544	0	(12,373)	0	4.000	3.326	MON	28,881	346,574	09/01/2011	03/01/2041
31296R	PL	6	Federal Home Ln Mtg Corp A16727				4	1	718,974	110.187	766,641	695,764	715,594	0	988	0	5.000	3.948	MON	2,899	34,788	01/12/2009	12/01/2033
3132GS	EU	9	FREDDIE MAC Q07047				4	1	19,286,070	103.128	19,889,338	19,286,070	19,286,070	0	0	0	3.000	3.004	MON	48,215	578,582	03/30/2012	03/01/2042
3132GS	TW	9	FREDDIE MAC Q07465	CF			4	1	13,668,601	105.493	13,969,765	13,242,362	13,618,486	0	(6,293)	0	3.500	2.988	MON	38,624	463,483	04/06/2012	04/01/2042
3132HP	Z7	2	Federal Home Ln Mtg Corp Q13466	CF			4	1	22,726,914	103.112	22,445,185	21,767,772	22,635,151	0	(2,799)	0	3.000	2.233	MON	54,419	653,033	01/03/2013	11/01/2042
3132J6	GQ	1	Federal Home Loan Mtg Corp Q15206	CF			4	1	12,696,888	99.611	12,946,894	12,997,454	12,723,414	0	6,572	0	2.500	2.895	MON	27,078	324,936	03/11/2013	01/01/2043
31368H	NW	9	Federal Natl Mtg Assn 190405	CF			4	1	4,939,695	107.296	5,362,094	4,997,478	4,943,452	0	(47)	0	4.000	4.236	MON	16,658	199,899	03/24/2011	10/01/2040
3136A1	SB	2	Federal Natl Mtg Assn REMIC Ser 2011-9				4	1	36,997,160	110.425	41,764,414	37,821,520	37,271,120	0	(60,920)	0	4.000	4.293	MON	126,072	1,490,053	10/01/2019	10/25/2041
3136A7	AL	6	Federal Natl Mtg Assn REMIC Ser 2012-6	CF			4	1	10,134,375	102.857	10,285,700	10,000,000	10,054,777	0	(15,800)	0	3.000	2.864	MON	25,000	300,000	05/03/2013	07/25/2032
3136A8	5W	6	Federal Natl Mtg Assn REMIC Ser 2012-1	CF			4	1	9,064,225	102.418	9,368,298	9,147,121	9,094,122	0	5,512	0	3.000	3.086	MON	22,868	274,414	05/15/2013	10/25/2032
3136A8	BQ	2	Federal Natl Mtg Assn REMIC Ser 2012-9	C			4	1	2,110,818	103.846	2,205,787	2,124,094	2,115,179	0	820	0	3.000	3.060	MON	5,310	63,723	05/15/2013	09/25/2032
3136A8	SM	3	Federal Natl Mtg Assn SERIES 2012102 CLA				4	1	3,055,902	99.351	2,970,360	2,989,763	3,056,031	0	129	0	3.000	2.553	MON	7,474	29,712	12/01/2019	09/25/2042
3136AD	XX	2	Federal Natl Mtg Assn REMIC Ser 2013-2	CF			4	1	20,668,306	102.583	20,773,711	20,250,637	20,439,368	0	(45,262)	0	3.000	2.798	MON	50,627	607,519	05/02/2013	04/15/2033
3136AD	Z8	5	Federal Natl Mtg Assn	CF			4	1	8,448,438	97.069	9,706,900	10,000,000	8,688,101	0	67,322	0	2.500	5.854	MON	20,833	250,000	06/09/2014	05/25/2043
3136AE	TQ	0	Federal Natl Mtg Assn SERIES 201354 CLAS				4	1	1,968,447	100.338	1,981,292	1,974,618	1,968,814	0	48	0	3.000	3.042	MON	4,937	59,238	03/20/2015	06/25/2033
3136AE	U2	1	Federal Natl Mtg Assn REMIC Ser 2013-6	C			4	1	23,892,699	101.275	25,589,136	25,266,982	24,503,151	0	105,950	0	3.000	3.541	MON	63,167	758,010	06/21/2013	06/25/2033
3136AF	3L	6	Federal Natl Mtg Assn REMIC Ser 2013-8	CF			4	1	27,750,555	100.230	30,904,868	30,833,950	29,079,405	0	234,604	0	3.000	4.016	MON	77,085	925,019	08/01/2013	08/25/2033
3136AF	V7	6	Federal Natl Mtg Assn REMIC Ser 2013-8	CF			4	1	8,985,347	99.655	10,008,352	10,043,000	9,441,054	0	84,389	0	3.000	4.074	MON	25,108	301,290	08/01/2013	08/25/2033
3136AJ	KW	5	Fannie Mae SERIES 201413 CLASS CB	CF			4	1	21,020,647	99.493	23,581,759	23,701,928	21,644,260	0	93,068	0	2.500	4.514	MON	49,379	592,548	06/10/2014	03/25/2034
3136AJ	RR	9	Federal Natl Mtg Assn REMIC Ser 2014-14	C			4	1	10,274,413	100.201	11,291,011	11,268,362	10,591,003	0	87,191	0	3.000	4.171	MON	28,171	332,621	12/01/2019	04/25/2034
3136AJ	VP	8	Fannie Mae SERIES 201418 CLASS BC	CF			4	1	13,559,119	101.287	14,787,214	14,599,321	13,810,669	0	31,604	0	3.000	4.291	MON	36,498	437,980	04/14/2014	04/25/2034
3136AK	AQ	6	FNR 2014-33	CF			4	1	3,703,868	102.684	4,148,266	4,039,837	3,780,935	0	6,972	0	3.000	4.441	MON	10,100	121,195	06/05/2014	06/25/2034
3136AM	XV	6	Fannie Mae SERIES 201511 CLASS AQ	CF			4	1	10,268,630	101.828	10,536,736	10,347,582	10,280,719	0	2,334	0	3.000	3.141	MON	25,869	310,428	05/12/2015	03/25/2035
3136AM	Z3	6	Fannie Mae 2015-18 TY	CF			4	1	7,056,986	103.375	7,344,794	7,105,000	7,065,446	0	2,135	0	3.000	3.058	MON	17,763	213,150	05/05/2015	04/25/2035
3136AV	ZS	1	FANNIE MAE SERIES 201716 CLASS JZ				4	1	5,308,118	101.687	5,534,831	5,443,008	5,308,449	0	331	0	3.000	3.639	MON	13,608	80,935	12/01/2019	03/25/2047
3136B0	ZB	5	Federal Natl Mtg Assn 2018-2 JZ				4	1	11,565,580	102.899	12,048,760	11,709,308	11,594,658	0	16,177	0	3.500	3.917	MON	34,152	402,161	12/01/2019	02/25/2048
3136B1	VQ	4	FANNIE MAE SERIES 201825 CLASS ZC				4	1	7,384,077	99.384	7,361,596	7,407,224	7,384,177	0	100	0	4.000	4.042	MON	24,691	172,835	05/02/2019	04/25/2048
3136B5	QC	2	Fannie Mae SERIES 201945 CLASS KL				4	1	2,750,009	99.735	2,758,670	2,766,000	2,750,406	0	397	0	3.000	3.091	MON	6,915	20,745	09/16/2019	08/25/2049
3136B5	QG	3	Fannie Mae SERIES 201945 CLASS ZA				4	1	3,195,755	99.990	3,214,521	3,214,843	3,196,374	0	619	0	3.500	3.596	MON	9,377	46,883	07/19/2019	08/25/2049
3136B5	YJ	8	Fannie Mae SERIES 201939 CLASS PZ				4	1	4,726,498	98.397	4,627,767	4,725,158	4,725,212	0	(1,287)	0	3.000	2.876	MON	11,758	35,098	12/01/2019	08/25/2049
31377U	4H	3	Fannie Mae 387924				4	1	2,294,285	101.137	2,199,730	2,175,000	2,293,219	0	(1,067)	0	4.250	3.561	MON	7,960	15,663	10/17/2019	08/01/2036
3137A2	UN	9	Federal Home Ln Mtg Corp REMIC Ser 375	CF			4	1	21,953,051	105.384	24,400,795	23,154,174	22,691,317	0	169,491	0	4.000	4.569	MON	77,181	926,167	12/07/2010	11/15/2040
3137A5	DU	5	Federal Home Ln Mtg Corp REMIC Ser 378	CF			4	1	13,901,444	103.345	14,431,841	13,964,721	13,937,861	0	2,574	0	4.000	4.078	MON	46,549	558,589	06/29/2011	11/15/2040
3137A7	NB	2	Federal Home Ln Mtg Corp REMIC Ser 382	CF			4	1	6,795,403	101.969	7,373,946	7,231,556	7,218,921	0	33,824	0	3.500	4.534	MON	21,092	253,105	06/13/2011	02/15/2036
3137A8	EJ	3	Federal Home Ln Mtg Corp REMIC Ser 382	CF			4	1	9,862,081	107.873	10,024,521	9,292,892	9,474,274	0	(118,694)	0	4.500	3.830	MON	34,848	418,180	03/08/2012	03/15/2041
3137A8	Z3	5	Federal Home Ln Mtg Corp REMIC Ser 383				4	1	17,390,492	105.462	19,935,175	18,902,709	18,277,537	0	127,260	0	3.500	4.498	MON	55,133	667,595	06/24/2011	04/15/2031
3137A9	B7	0	Federal Home Ln Mtg Corp REMIC Ser 384				4	1	18,049,459	103.290	20,236,945	19,592,357	18,996,587	0	172,664	0	3.500	4.535	MON	57,144	685,732	06/23/2011	04/15/2031

E10.7

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137AK	CT	6	Federal Home Ln Mtg Corp REMIC Ser 398	CF		4	1	10,943,127	105.657	11,904,433	11,267,055	11,161,015	0	78,116	0	3.500	3.847	MON	32,862	394,347	02/22/2012	01/15/2042
3137AM	M6	1	Federal Home Ln Mtg Corp REMIC Ser 402	CF		4	1	17,255,064	103.731	17,798,733	17,158,547	17,185,241	0	(20,785)	0	4.000	3.936	MON	57,195	686,342	11/05/2013	02/15/2042
3137AU	HF	9	Federal Home Ln Mtg Corp REMIC Ser 411	CF		4	1	9,787,500	101.462	10,146,200	10,000,000	9,883,400	0	16,984	0	3.000	3.216	MON	25,000	300,000	05/23/2013	09/15/2032
3137AU	M5	5	Federal Home Ln Mtg Corp REMIC Ser 411	CF		4	1	9,796,875	101.625	10,162,500	10,000,000	9,882,532	0	16,149	0	3.000	3.199	MON	25,000	300,000	05/23/2013	09/15/2032
3137AY	BZ	3	Federal Home Ln Mtg Corp REMIC Ser 415	CF		4	1	22,080,507	102.745	22,327,287	21,730,777	21,929,682	0	(25,828)	0	3.000	2.873	MON	54,327	651,923	05/02/2013	08/15/2032
3137B1	5Q	1	Federal Home Ln Mtg Corp REMIC Ser 417	CF		4	1	21,750,675	102.519	22,396,559	21,846,252	21,785,874	0	7,545	0	3.000	3.051	MON	54,616	655,388	05/15/2013	03/15/2033
3137B1	A9	3	Federal Home Ln Mtg Corp REMIC Ser 417	CF		4	1	9,959,375	102.562	10,256,200	10,000,000	9,974,270	0	2,930	0	3.000	3.048	MON	25,000	300,000	05/15/2013	03/15/2033
3137B2	FH	8	FREDDIE MAC SERIES 4206 CLASS EU			4	1	2,341,413	101.771	2,390,349	2,348,752	2,342,205	0	127	0	3.000	3.058	MON	5,872	70,463	03/20/2015	05/15/2033
3137B9	5K	7	FHR 4316 MB			4	1FE	1,855,323	104.985	1,989,466	1,895,000	1,862,232	0	1,435	0	3.500	3.960	MON	2,948	66,325	06/05/2014	03/15/2034
3137BA	R6	1	FREDDIE MAC SERIES 4335 CLASS VQ	CF		4	1	8,573,807	105.311	8,394,340	7,971,000	8,334,705	0	(49,061)	0	4.250	3.516	MON	28,231	338,768	06/06/2014	05/15/2034
3137BA	UM	2	Federal Home Ln Mtg Corp REMIC Ser 434	CF		4	1	7,457,500	101.428	8,114,240	8,000,000	7,780,070	0	28,365	0	3.000	4.132	MON	20,000	240,000	06/05/2014	05/15/2034
3137BB	HG	8	FHLMC 4350 Class DY	C		4	1	11,537,552	109.465	11,874,441	10,847,706	11,430,442	0	(9,510)	0	4.000	2.801	MON	36,159	433,908	11/12/2014	06/15/2044
3137BH	UW	5	Freddie Mac			4	1	1,957,578	102.007	2,040,140	2,000,000	1,961,836	0	(233)	0	3.000	3.547	MON	2,667	60,000	05/12/2015	04/15/2035
3137F5	ZZ	1	FREDDIE MAC SERIES 4791 CLASS Z			4	1	4,654,847	109.328	5,086,037	4,652,090	4,652,953	0	(951)	0	4.000	3.978	MON	15,507	182,114	12/01/2019	05/15/2048
3137FH	CC	5	FREDDIE MAC SERIES 4824 CLASS ZM			4	1	9,871,605	106.359	10,468,220	9,842,345	9,860,709	0	(8,018)	0	4.000	3.875	MON	32,808	385,295	12/01/2019	09/15/2048
3137FH	HP	1	FREDDIE MAC SERIES 4821 CLASS ZM			4	1	10,591,231	102.656	10,755,285	10,477,015	10,579,508	0	(11,723)	0	3.500	3.092	MON	30,558	181,491	12/01/2019	05/15/2048
3137FH	UC	5	FREDDIE MAC SERIES 4830 CLASS DZ	CF		4	1	14,127,016	115.105	15,433,335	13,408,050	13,950,607	0	(179,391)	0	4.500	2.406	MON	50,280	588,909	12/01/2019	09/15/2048
3137FJ	AX	7	FREDDIE MAC SERIES 4832 CLASS DZ			4	1	8,732,007	115.604	9,782,418	8,462,007	8,665,167	0	(67,955)	0	4.500	3.231	MON	31,733	371,669	12/01/2019	09/15/2048
3137FK	2F	2	FREDDIE MAC SERIES 4845 CLASS ZE	C		4	1	15,590,620	114.274	17,511,105	15,323,787	15,526,252	0	(64,722)	0	4.500	3.805	MON	57,464	673,052	12/01/2019	12/15/2048
3137FK	C7	9	FREDDIE MAC SERIES 4852 CLASS MY			4	1	6,637,924	104.889	6,604,860	6,297,000	6,585,081	0	(52,843)	0	4.000	2.031	MON	20,990	125,940	06/06/2019	12/15/2048
3137FK	SD	9	FREDDIE MAC SERIES 4857 CLASS ZB			4	1	14,466,305	109.470	14,884,874	13,597,218	14,308,404	0	(157,900)	0	4.500	1.726	MON	50,990	401,118	12/01/2019	01/15/2049
3137FN	R6	9	FREDDIE MAC SERIES 4916 CLASS UZ			4	1	8,394,549	96.946	8,200,968	8,459,315	8,394,983	0	434	0	3.000	3.060	MON	21,148	63,445	09/06/2019	09/25/2049
31385X	NR	4	Federal Natl Mtg Assn Pool 555800			4	1	612,760	111.608	660,962	592,217	608,186	0	(665)	0	5.500	4.735	MON	2,714	32,572	01/06/2009	10/01/2033
3138A4	4Z	5	Fannie Mae AH3539	CF		4	1	7,603,540	107.304	8,237,415	7,676,708	7,615,336	0	8,851	0	4.000	4.097	MON	25,589	307,068	03/22/2011	02/01/2041
3138AX	CF	6	Fannie Mae AJ5469			4	1	7,294,998	105.443	7,618,262	7,225,005	7,286,795	0	(1,267)	0	3.500	3.290	MON	21,073	252,875	10/27/2011	11/01/2041
3138EK	RA	5	Fannie Mae AL3180	CF		4	1	5,889,220	103.102	6,163,391	5,977,955	5,896,047	0	2,514	0	3.000	3.221	MON	14,945	179,339	05/07/2014	01/01/2043
3138EN	2P	3	Fannie Mae AL6181	CF		4	1	4,819,854	103.498	4,893,639	4,728,245	4,812,533	0	(1,662)	0	3.000	2.694	MON	11,821	141,847	02/18/2015	11/01/2044
3138L6	5P	9	Fannie Mae	CF		4	1	8,277,115	108.532	8,079,432	7,444,285	8,158,697	0	(25,779)	0	4.130	3.252	MON	25,621	307,449	04/29/2015	07/01/2044
3138L6	LM	8	Fannie Mae AM5731			4	1	2,858,941	105.672	2,870,937	2,716,838	2,856,078	0	(2,863)	0	3.990	3.522	MON	9,033	54,201	06/13/2019	06/01/2044
3138L7	W2	8	Fannie Mae	CF		4	1	9,224,847	110.406	9,353,224	8,471,663	9,095,747	0	(28,630)	0	4.090	3.283	MON	29,837	351,304	05/12/2015	11/01/2039
3138L8	VF	8	FNMA			4	1	19,301,075	104.559	19,907,286	19,039,285	19,245,256	0	(8,648)	0	3.670	3.572	MON	60,169	708,515	09/07/2018	01/01/2045
3138LK	UP	0	Fannie mae AN6889			4	1	8,334,590	103.732	8,990,507	8,667,052	8,350,392	0	9,254	0	3.390	3.724	MON	25,301	297,894	04/05/2018	12/01/2045
3138LN	4G	3	Fannie Mae AN9822			4	1	6,748,069	105.758	6,560,056	6,202,893	6,734,473	0	(13,596)	0	3.980	3.021	MON	21,259	104,922	06/28/2019	07/01/2038
3138M0	BE	9	Fannie Mae AO8136			4	1	36,077,392	103.067	36,249,333	35,170,649	35,973,530	0	(43,148)	0	3.000	2.585	MON	87,927	1,055,120	08/16/2012	08/01/2042
3138NY	GE	9	Fannie Mae AR1996	CF		4	1	6,052,326	103.226	6,394,228	6,194,397	6,064,921	0	2,880	0	3.000	3.321	MON	15,486	185,832	05/07/2014	02/01/2043
3138W1	F4	4	Fannie Mae AR3786	CF		4	1	1,852,138	103.102	1,947,320	1,888,732	1,855,632	0	1,052	0	3.000	3.246	MON	4,722	56,662	05/13/2014	02/01/2043
3138W9	G8	7	Fannie Mae AS0222	CF		4	1	9,599,205	108.245	9,944,702	9,187,216	9,570,978	0	(7,062)	0	4.000	3.003	MON	30,624	367,489	08/07/2013	08/01/2043
3138WT	UM	6	Fannie Mae AT5987	M		4	1	38,482,957	103.015	41,057,787	39,856,125	38,596,383	0	26,077	0	3.000	3.531	MON	99,640	1,196,837	11/21/2013	04/01/2043
3138Y1	6W	0	Fannie mae pool			4	1	1,289,601	108.273	1,280,082	1,182,273	1,284,125	0	(1,988)	0	4.500	2.553	MON	4,434	53,202	04/28/2015	10/01/2044
31392G	DB	8	Federal Natl Mtg Assn REMIC Ser 2002-8	CF		4	1	405,667	112.749	446,366	395,894	400,751	0	(2,962)	0	6.000	5.740	MON	1,979	23,754	09/27/2005	12/25/2032
31394C	GA	4	Federal Natl Mtg Assn REMIC Ser 2005-1	CF		4	1	20,975,127	111.178	22,750,953	20,463,539	20,658,498	0	(12,520)	0	5.000	4.711	MON	85,265	1,023,177	03/16/2010	02/25/2035

E10.8

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31394D	QA	1	Federal Natl Mtg Assn REMIC Ser 2005-4	CF...	4	1	15,785,625	111.750	17,210,181	15,400,610	15,563,829	0	2,385	0	0	5.000	4.712	MON...	64,169	770,031	03/15/2010	05/25/2035
31395N	Y2	7	Federal Natl Mtg Assn REMIC Ser 2006-5	CF...	4	1	867,844	114.102	963,139	844,103	860,756	0	273	0	0	6.500	6.046	MON...	4,572	54,867	11/02/2006	07/25/2036
31396C	7M	6	Federal Home Ln Mtg Corp SERIES 3057 CLA	CF...	4	1	676,899	104.643	714,806	683,090	680,251	0	245	0	0	4.500	4.676	MON...	2,562	30,739	08/03/2009	10/15/2025
31396K	KS	0	Federal Natl Mtg Assn REMIC Ser 2006-7	CF...	4	1	613,562	113.144	680,264	601,237	614,583	0	(252)	0	0	6.500	5.706	MON...	3,257	39,080	05/16/2007	08/25/2036
31396K	ZX	3	Federal Natl Mtg Assn REMIC Ser 2006-82	C...	4	1	1,463,655	112.660	1,616,621	1,434,956	1,448,520	0	10,389	0	0	6.500	6.322	MON...	7,773	93,272	08/17/2006	09/25/2036
31396P	K7	5	Federal Natl Mtg Assn REMIC Ser 2007-1	C...	4	1	536,240	112.847	607,409	538,259	536,109	0	1	0	0	6.500	6.579	MON...	2,916	34,987	06/12/2007	08/25/2036
31396Q	GV	5	Federal Natl Mtg Assn REMIC Ser 2009-4	CF...	4	1	9,775,503	107.814	10,085,512	9,354,548	9,565,452	0	(6,512)	0	0	4.500	3.896	MON...	35,080	420,955	09/10/2010	07/25/2039
31396Q	Q9	3	Federal Natl Mtg Assn REMIC Ser 2009-6	CF...	4	1	7,062,534	106.195	7,936,569	7,473,581	7,264,593	0	15,183	0	0	4.000	4.890	MON...	24,912	298,943	02/18/2010	09/25/2029
31396X	FK	5	Federal Natl Mtg Assn REMIC Ser 2007-7	C...	4	1	1,150,158	112.219	1,290,991	1,150,421	1,147,667	0	1,476	0	0	6.500	6.560	MON...	6,231	74,777	02/26/2008	08/25/2037
31396Y	F7	2	Federal Natl Mtg Assn REMIC 2008-29 Cl	CF...	4	1	4,289,550	107.730	4,975,912	4,618,873	4,423,213	0	7,090	0	0	4.500	5.653	MON...	17,321	207,849	11/04/2009	04/25/2038
31397A	5L	3	Federal Home Ln Mtg Corp REMIC Ser 320	C...	4	1	905,627	109.705	980,647	893,895	900,738	0	(397)	0	0	6.000	5.921	MON...	4,469	53,634	12/11/2006	08/15/2036
31397A	GM	9	Federal Home Ln Mtg Corp REMIC Ser 320	CF...	4	1	5,974,743	112.420	6,366,641	5,663,264	5,843,887	0	3,422	0	0	5.500	4.699	MON...	25,957	311,480	01/25/2010	08/15/2036
31397A	RM	7	Federal Home Ln Mtg Corp SERIES 3203 CLA	CF...	4	1	4,657,050	109.378	5,206,669	4,760,253	4,695,065	0	1,902	0	0	5.000	5.341	MON...	19,834	238,013	06/02/2009	08/15/2036
31397F	L8	3	FREDDIE MAC REMIC Ser 3284 Cl BZ	C...	4	1	6,380,025	108.636	7,448,808	6,856,666	6,604,745	0	(1,803)	0	0	4.500	5.635	MON...	25,713	309,217	08/24/2009	03/15/2037
31397N	5E	1	Federal Natl Mtg Assn REMIC Ser 2009-4	CF...	4	1	8,176,905	105.229	9,123,366	8,670,011	8,492,115	0	21,840	0	0	4.000	4.712	MON...	28,900	346,801	05/11/2009	04/25/2029
31397Q	WF	1	Federal Natl Mtg Assn REMIC Ser 2011-2	CF...	4	1	5,157,957	102.751	5,434,875	5,289,365	5,246,263	0	5,392	0	0	4.000	4.370	MON...	17,631	211,575	03/02/2011	03/25/2026
31397S	5N	0	Federal Natl Mtg Assn REMIC Ser 2011-4	CF...	4	1	26,552,316	104.789	30,315,458	28,930,000	27,991,800	0	183,697	0	0	3.500	4.423	MON...	84,379	1,012,550	06/23/2011	05/25/2031
31397U	BB	4	Federal Natl Mtg Assn REMIC Ser 2011-3	CF...	4	1	23,898,453	104.672	27,301,488	26,082,895	25,134,486	0	6,182	0	0	3.500	4.436	MON...	76,075	912,901	06/22/2011	05/25/2031
31397U	JT	7	Federal Natl Mtg Assn REMIC Ser 2011-5	CF...	4	1	16,986,491	105.242	19,544,295	18,570,813	17,951,496	0	85,900	0	0	3.500	4.483	MON...	54,165	649,979	06/21/2011	06/25/2031
31397W	UV	5	Federal Home Ln Mtg Corp REMIC Ser 346	CF...	4	1	1,327,652	106.962	1,433,297	1,340,006	1,331,979	0	508	0	0	5.000	5.143	MON...	5,583	67,000	01/08/2010	07/15/2038
31398E	6W	9	Federal Home Ln Mtg Corp REMIC Ser 354	CF...	4	1	5,410,125	102.907	5,734,043	5,572,063	5,525,576	0	6,118	0	0	4.000	4.468	MON...	18,574	222,882	02/26/2010	06/15/2024
31398G	M4	8	Federal Natl Mtg Assn REMIC Ser 2010-1	CF...	4	1	6,425,053	107.446	6,903,463	6,425,053	6,425,053	0	0	0	0	5.000	5.021	MON...	26,771	321,253	04/21/2010	02/25/2040
31398G	R4	3	Federal Natl Mtg Assn REMIC Ser 2010-1	CF...	4	1	7,834,506	109.320	8,511,485	7,785,845	7,796,948	0	(1,605)	0	0	5.000	4.936	MON...	32,441	389,292	04/27/2010	02/25/2040
31398J	U5	0	Federal Home Ln Mtg Corp REMIC Ser 357	CF...	4	1	2,628,983	104.810	2,887,164	2,754,665	2,719,272	0	2,841	0	0	4.000	4.694	MON...	9,182	110,187	01/13/2010	09/15/2024
31398M	GG	5	Federal Natl Mtg Assn REMIC Ser 2010-1	CF...	4	1	5,984,397	106.490	6,098,358	5,726,695	5,856,193	0	(4,167)	0	0	4.500	4.011	MON...	21,475	257,701	09/07/2010	03/25/2040
31398S	MR	1	Federal Natl Mtg Assn REMIC Ser 2010-13	CF...	4	1	5,343,867	106.688	4,628,890	0	4,863,377	0	(5,820)	0	0	4.292	4.706	MON...	19,842	1,034,095	05/01/2013	12/25/2040
31402C	PL	0	Federal Natl Mtg Assn 725027	CF...	4	1	2,059,192	110.283	2,205,329	1,999,700	2,046,404	0	(747)	0	0	5.000	4.313	MON...	8,332	99,985	02/18/2009	11/01/2033
3140HW	B8	4	Fannie mae BL4562	CF...	4	1	3,528,740	100.162	3,446,149	3,440,575	3,428,417	0	(323)	0	0	2.930	2.745	MON...	6,681	17,081	09/03/2019	10/01/2049
3140HW	BL	5	Fannie mae BL4542	CF...	4	1	13,471,120	102.577	13,655,050	13,312,000	13,470,413	0	(707)	0	0	3.110	3.024	MON...	35,650	70,151	09/12/2019	10/01/2049
31412P	YR	6	Federal Natl Mtg Assn 931420	CF...	4	1	4,864,195	107.254	5,096,014	4,751,351	4,849,122	0	4,679	0	0	4.000	3.496	MON...	15,838	190,054	08/04/2010	06/01/2039
31416H	4X	0	Fannie Mae AA0837	CF...	4	1	644,131	108.181	703,533	650,329	645,118	0	386	0	0	4.500	4.617	MON...	2,439	29,265	06/23/2009	01/01/2039
31416M	3A	0	Fannie Mae AA4392	CF...	4	1	2,950,596	107.221	3,130,399	2,919,576	2,945,855	0	(1,716)	0	0	4.000	3.775	MON...	9,732	116,783	06/01/2011	04/01/2039
31416W	7D	8	Fannie Mae AB1791	CF...	4	1	7,141,128	105.436	7,579,057	7,188,301	7,144,883	0	49	0	0	3.500	3.599	MON...	20,966	251,591	11/15/2010	11/01/2040
31416W	FW	7	Fannie Mae AB1080	CF...	4	1	1,522,466	108.639	1,630,050	1,500,428	1,519,651	0	(41)	0	0	4.500	4.171	MON...	5,627	67,519	05/12/2010	05/01/2040
31417A	JM	2	Fannie Mae AB3867	CF...	4	1	8,488,392	105.376	8,624,022	8,184,048	8,463,470	0	5,306	0	0	3.500	2.607	MON...	23,870	286,442	03/08/2012	11/01/2041
31417A	LS	6	Fannie Mae AB3936	CF...	4	1	23,309,786	105.423	23,972,685	22,739,521	23,246,494	0	(3,364)	0	0	3.500	3.025	MON...	66,324	795,883	12/12/2011	11/01/2041
31417C	UY	9	Fannie Mae AB5998	CF...	4	1	7,968,173	103.030	7,845,527	7,614,799	7,940,757	0	8,433	0	0	3.500	2.437	MON...	22,210	266,518	10/01/2012	08/01/2042
31417D	ZZ	9	Fannie Mae AB7059	CF...	4	1	14,034,382	99.549	13,638,645	13,700,434	13,988,920	0	(7,103)	0	0	2.500	2.172	MON...	28,543	342,511	11/29/2012	11/01/2042
31417E	WF	4	Fannie Mae AB7845	CF...	4	1	16,023,201	103.226	16,974,501	16,444,017	16,056,850	0	9,179	0	0	3.000	3.397	MON...	41,110	493,320	04/15/2014	02/01/2043
31417E	ZA	2	Fannie Mae AB7936	CF...	4	1	5,593,949	103.006	5,914,589	5,741,985	5,602,937	0	427	0	0	3.000	3.513	MON...	14,355	172,260	04/14/2014	02/01/2043
31417K	LX	3	Fannie Mae AC1241	CF...	4	1	1,736,734	110.264	1,875,146	1,700,597	1,733,501	0	1,818	0	0	5.000	4.306	MON...	7,086	85,030	08/13/2009	07/01/2039

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# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418A DB 1	Fannie Mae	MA0997	CF				11,853,149	103.054	12,230,432	11,867,984	11,852,316	0	93	0	0	3.000	3.005	MON	29,670	356,039	03/27/2012	02/01/2042
31418A N6 1	Federal Natl Mtg Assn	MA1312	CF				22,761,753	98.248	22,127,859	22,522,452	22,734,990	0	3,650	0	0	2.500	2.310	MON	46,922	563,061	12/13/2012	12/01/2042
31419C 2B 8	Fannie Mae	AE2569					2,696,658	105.424	3,000,201	2,845,843	2,705,690	0	(3,015)	0	0	3.500	5.218	MON	8,300	99,605	01/05/2011	09/01/2040
31419C 3V 3	Fannie Mae	AE2611	CF				5,213,956	105.422	5,886,647	5,583,889	5,244,161	0	1,545	0	0	3.500	5.127	MON	16,286	195,436	02/07/2011	09/01/2040
31419C BX 0	Fannie Mae	AE1853					2,272,248	107.306	2,476,175	2,307,583	2,274,855	0	(618)	0	0	4.000	4.333	MON	7,692	92,303	03/01/2011	08/01/2040
31419C Z4 8	Fannie Mae	AE2562					1,238,713	106.980	1,345,782	1,257,975	1,239,670	0	(1,076)	0	0	4.000	4.508	MON	4,193	50,319	03/01/2011	09/01/2040
31419D LQ 2	Fannie Mae	AE3034					442,948	102.984	483,996	469,972	449,080	0	699	0	0	3.500	4.034	MON	1,371	16,449	12/13/2010	09/01/2040
31419E XR 5	Fannie Mae	AE4287	CF				4,539,950	105.426	4,947,866	4,693,212	4,555,685	0	6,337	0	0	3.500	4.101	MON	13,689	164,262	05/31/2011	09/01/2040
31419G YQ 1	Fannie Mae	AE6118	CF				5,437,404	105.423	5,649,301	5,358,698	5,427,602	0	2,455	0	0	3.500	3.210	MON	15,630	187,554	08/23/2011	10/01/2040
31419K KE 4	Fannie Mae	AE8392	CF				14,987,768	105.426	15,883,192	15,065,726	14,991,318	0	(1,074)	0	0	3.500	3.594	MON	43,942	527,300	08/09/2011	11/01/2040
31419L XJ 7	Fannie Mae	AE9680	CF				4,856,037	107.320	5,351,989	4,986,944	4,871,712	0	6,771	0	0	4.000	4.411	MON	16,623	199,478	02/08/2011	12/01/2040
35563P AM 1	Freddie Mac - SCRT SERIES 20171 CLASS MB					1FE	17,134,702	99.110	18,169,341	18,332,500	17,170,420	0	(121,109)	0	0	3.000	3.632	MON	45,831	549,975	09/21/2017	01/25/2056
35563P GH 6	Freddie Mac - SCRT SERIES 20183 CLASS MB					1	15,066,010	105.197	16,831,520	16,000,000	15,077,994	0	5,497	0	0	3.500	4.341	MON	46,667	560,000	08/09/2018	08/25/2057
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200					1	948,104	1.991	501,291	0	736,481	0	(33,292)	0	0	0.674	1.212	MON	14,134	168,600	01/23/2012	05/15/2033
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						1,354,890,770	XXX	1,431,784,309	1,365,148,143	1,363,512,997	0	580,279	0	0	XXX	XXX	XXX	4,044,138	47,331,969	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities</b>																						
3136AT Y2 4	FANNIEMAE-ACES SERIES 2016M10 CLASS (CMB)					1	12,435,000	109.276	13,113,120	12,000,000	12,394,035	0	(13,864)	0	0	3.738	3.455	MON	37,380	452,690	01/10/2017	11/25/2045
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ					1	15,453,855	113.841	17,365,389	15,254,073	15,397,993	0	(56,116)	0	0	4.500	3.919	MON	57,203	669,990	12/01/2019	12/15/2048
3137FK D2 9	FREDDIE MAC SERIES 4852 CLASS ZM					1	16,507,410	106.115	16,620,962	15,663,160	16,411,033	0	(96,377)	0	0	4.000	1.952	MON	52,211	258,462	12/01/2019	12/15/2048
3138EP QJ 6	FNMA AL 6756		CF			1	16,383,677	109.354	16,436,887	15,030,897	16,198,872	0	(40,597)	0	0	3.901	3.214	MON	50,492	594,499	04/29/2015	03/01/2045
3138L3 Q6 5	FN AM3176		CF			1	4,628,093	103.846	4,673,195	4,500,121	4,608,747	0	(4,321)	0	0	3.770	3.534	MON	14,138	169,655	06/08/2015	05/01/2043
3138L7 LJ 3	Fannie Mae					1	11,448,997	109.223	11,612,246	10,631,686	11,182,947	0	(55,892)	0	0	3.700	2.605	MON	33,874	398,836	02/17/2015	10/01/2029
3138L8 6R 0	FNMA		C			1	5,664,977	105.505	5,638,523	5,344,318	5,607,805	0	(12,286)	0	0	3.430	2.909	MON	15,785	185,856	03/18/2015	03/01/2040
3138L8 W8 3	FNMA		CF			1	8,363,915	106.619	8,538,621	8,008,536	8,264,795	0	(21,149)	0	0	3.410	2.844	MON	23,516	276,884	03/11/2015	01/01/2032
3140HT Z8 5	Fannie mae BL2566					1	12,266,429	109.399	13,410,969	12,258,768	12,265,987	0	(443)	0	0	3.770	3.774	MON	39,797	274,726	04/23/2019	05/01/2049
3140HU AE 6	Fannie Mae BL2704					1	3,056,168	110.596	3,295,551	2,979,810	3,054,965	0	(1,203)	0	0	4.300	4.107	MON	10,678	64,066	05/08/2019	06/01/2049
35563C AJ 7	Freddie Mac Military Housing SERIES 2015					1IF	6,339,279	110.125	6,386,398	5,799,226	6,333,804	0	(5,475)	0	0	4.097	3.488	MON	3,960	105,550	07/26/2019	10/25/2052
35563P CB 3	Freddie Mac - SCRT 17-3					1	15,796,131	101.984	17,649,224	17,305,875	16,024,492	0	38,331	0	0	3.250	4.200	MON	46,870	510,835	12/01/2019	07/25/2056
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ					1	10,742,102	104.840	11,804,252	11,259,302	10,734,208	0	(7,894)	0	0	3.500	4.140	MON	32,840	259,302	12/01/2019	08/25/2058
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities						139,086,033	XXX	146,545,337	136,035,772	138,479,683	0	(277,286)	0	0	XXX	XXX	XXX	418,744	4,221,651	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						2,256,904,316	XXX	2,405,315,501	2,218,443,803	2,257,958,285	0	(1,669,565)	7,864,833	0	XXX	XXX	XXX	12,629,293	88,763,980	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																						
00003# AB 9	A&E TELEVISION NETWORKS LLC Series B No.					1	9,000,000	103.148	9,283,320	9,000,000	9,000,000	0	0	0	0	3.630	3.630	FA	117,068	326,700	08/22/2012	08/22/2022
00037B AF 9	ABB FINANCE USA INC.					2	10,000,000	109.154	10,915,400	10,000,000	10,000,000	0	0	0	0	3.800	3.800	AO	92,889	380,000	03/26/2018	04/03/2028
00101J AH 9	ADT CORP.					3FE	1,835,000	103.333	2,066,660	2,000,000	1,922,041	0	20,031	0	0	4.125	5.377	JD	3,667	82,500	03/17/2015	06/15/2023
001055 AD 4	AFLAC Inc.					1FE	6,974,570	142.535	9,977,450	7,000,000	6,978,247	0	490	0	0	6.900	6.929	JD	18,783	483,000	12/14/2009	12/17/2039
001055 AF 9	AFLAC Inc.					1FE	10,433,263	138.023	10,945,224	7,930,000	10,258,794	0	(69,149)	0	0	6.450	4.290	FA	193,228	511,485	05/15/2017	08/15/2040
001055 AJ 1	AFLAC Inc.					1FE	3,992,800	104.356	4,174,240	4,000,000	3,998,232	0	783	0	0	4.000	4.022	FA	60,444	160,000	02/08/2012	02/15/2022
001055 AP 7	AFLAC Inc.					1FE	1,524,855	104.881	1,573,215	1,500,000	1,513,913	0	(2,425)	0	0	3.250	3.056	MS	14,354	48,750	03/19/2015	03/17/2025
001055 AR 3	AFLAC Inc.					2	6,302,640	110.725	7,197,125	6,500,000	6,312,409	0	3,715	0	0	4.000	4.180	AO	54,889	260,000	06/09/2017	10/15/2046

E10.10

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00114*	AP	8	AEP Transmission Co LLC Series C Tranche.....				1	8,000,000	103.737	8,298,960	8,000,000	8,000,000	0	0	0	0	3.560	3.560	MN.....	37,182	284,800	11/14/2014.	11/14/2024.
00115A	AF	6	AEP Transmission Co LLC.....				2	1,475,235	111.146	1,667,190	1,500,000	1,476,652	0	469	0	0	4.000	4.096	JD.....	5,000	60,000	11/16/2016.	12/01/2046.
00115A	AK	5	AEP Transmission Co LLC.....				2	2,982,420	107.140	3,214,200	3,000,000	2,982,605	0	185	0	0	3.800	3.833	JD.....	5,067	57,950	06/10/2019.	06/15/2049.
001192	AM	5	AGL Capital Corp.....				2	6,971,860	104.101	7,287,070	7,000,000	6,981,034	0	2,596	0	0	3.250	3.297	JD.....	10,111	227,500	05/13/2016.	06/15/2026.
00122@	AA	9	AES Southland ENERGY.....				4	15,999,998	97.570	15,611,198	15,999,998	15,999,998	0	0	0	0	4.500	4.525	FMAN.....	62,000	708,383	02/28/2019.	02/29/2040.
00130H	BT	1	AES Corporation.....				2	4,234,515	101.708	4,372,427	4,299,000	4,268,775	0	8,020	0	0	4.875	5.105	MN.....	26,779	209,576	04/29/2015.	05/15/2023.
00130H	BX	2	AES Corporation.....				2	3,532,500	106.685	3,733,975	3,500,000	3,519,600	0	(3,833)	0	0	6.000	5.853	MN.....	26,833	210,000	05/23/2016.	05/15/2026.
00206R	CQ	3	AT&T INC.....				2	4,710,200	113.028	5,651,400	5,000,000	4,730,493	0	4,750	0	0	4.750	5.125	MN.....	30,347	237,500	05/13/2015.	05/15/2046.
00206R	DB	5	AT&T INC.....				2	1,993,436	103.788	2,075,760	2,000,000	1,997,409	0	1,105	0	0	3.800	3.862	MS.....	22,378	76,000	03/21/2016.	03/15/2022.
00206R	FU	1	AT&T INC.....				2	4,963,448	120.471	5,120,018	4,250,000	4,961,733	0	(1,715)	0	0	5.150	4.161	FA.....	83,294	0	11/04/2019.	02/15/2050.
00206R	HJ	4	AT&T INC.....				2	497,550	111.194	555,970	500,000	497,730	0	180	0	0	4.350	4.411	MS.....	7,250	11,600	02/13/2019.	03/01/2029.
00206R	HY	1	AT&T INC.....				2	5,092,836	123.509	6,175,450	5,000,000	5,090,106	0	(2,730)	0	0	6.625	6.356	MN.....	207,951	165,625	06/05/2019.	05/15/2029.
00206R	JD	5	AT&T INC.....				2	3,954,469	126.738	5,069,520	4,000,000	3,954,705	0	236	0	0	6.200	6.300	MS.....	73,022	124,000	06/05/2019.	03/15/2040.
00206R	JE	3	AT&T INC.....				2	1,998,817	127.595	2,551,900	2,000,000	1,998,817	0	0	0	0	6.100	6.106	JJ.....	56,256	61,000	06/05/2019.	07/15/2040.
002474	A#	1	AZZ INC Note R-38.....				2	5,000,000	103.176	5,158,800	5,000,000	5,000,000	0	0	0	0	5.420	5.420	JJ.....	121,197	271,000	01/20/2011.	01/20/2021.
002824	BH	2	Abbott Laboratories.....				2	21,894,670	131.386	28,904,920	22,000,000	21,900,179	0	1,723	0	0	4.900	4.931	MN.....	92,828	1,078,000	11/30/2016.	11/30/2046.
00287Y	AM	1	ABBVIE INC.....				2	15,606,160	108.138	17,302,080	16,000,000	15,633,032	0	8,938	0	0	4.400	4.562	MN.....	107,556	704,000	11/15/2016.	11/06/2042.
00287Y	AQ	2	ABBVIE INC.....				2	1,968,580	105.544	2,110,880	2,000,000	1,972,428	0	3,848	0	0	3.600	3.887	MN.....	9,400	72,000	02/28/2019.	05/14/2025.
00287Y	AS	8	ABBVIE INC.....				2	4,972,100	112.077	5,603,850	5,000,000	4,974,323	0	515	0	0	4.700	4.735	MN.....	30,681	235,000	05/13/2015.	05/14/2045.
00287Y	BD	0	ABBVIE INC.....				2	2,835,660	114.699	3,440,970	3,000,000	2,838,400	0	2,740	0	0	4.875	5.239	MN.....	19,094	169,000	01/30/2019.	11/14/2048.
003009	A*	8	Aberdeen Asia-Pacific Income Series A No.....				1	2,000,000	100.205	2,004,100	2,000,000	2,000,000	0	0	0	0	3.050	3.050	JD.....	3,219	61,000	06/12/2013.	06/12/2020.
003009	A@	6	Aberdeen Asia-Pacific Income Series B No.....				1	1,000,000	103.326	1,033,260	1,000,000	1,000,000	0	0	0	0	3.690	3.690	JD.....	1,948	36,900	06/12/2013.	06/12/2023.
003009	B@	5	ABERDEEN ASIA-PA SERIES E.....				1	1,000,000	104.187	1,041,870	1,000,000	1,000,000	0	0	0	0	3.730	3.730	JD.....	1,243	18,650	06/19/2019.	06/19/2034.
00440E	AS	6	Ace Ina Holdings.....				1	6,998,810	105.208	7,364,560	7,000,000	6,999,332	0	116	0	0	3.150	3.152	MS.....	64,925	220,500	03/09/2015.	03/15/2025.
00440E	AW	7	Ace Ina Holdings.....				2	3,613,670	120.990	4,234,650	3,500,000	3,609,352	0	(2,464)	0	0	4.350	4.148	MN.....	24,529	152,250	02/09/2018.	11/03/2045.
00507V	AK	5	Activision Blizzard Inc.....				2	6,972,980	104.993	7,349,510	7,000,000	6,980,859	0	2,494	0	0	3.400	3.446	MS.....	70,078	238,000	09/14/2016.	09/15/2026.
00507V	AN	9	Activision Blizzard Inc.....				2	26,982,462	114.204	31,748,712	27,800,000	26,991,980	0	11,687	0	0	4.500	4.685	JD.....	55,600	1,251,000	04/22/2019.	06/15/2047.
00724F	AB	7	Adobe Systems Inc.....				1	7,950,960	100.203	8,016,240	8,000,000	7,999,487	0	5,998	0	0	4.750	4.828	FA.....	158,333	380,000	01/25/2010.	02/01/2020.
00800*	AD	4	ADV CAP GROW NJ.....				4	2,146,028	103.625	2,869,582	2,769,198	2,213,755	0	47,727	0	0	0.000	6.073	MAR.....	0	0	01/08/2019.	03/01/2028.
00817Y	AQ	1	Aetna Inc.....				2	4,979,050	104.664	5,233,200	5,000,000	4,988,902	0	2,051	0	0	3.500	3.550	MN.....	22,361	175,000	11/03/2014.	11/15/2024.
008252	AM	0	Affiliated Managers Grp Inc.....				1	12,388,346	107.088	13,171,824	12,300,000	12,341,551	0	(9,122)	0	0	4.250	4.160	FA.....	197,483	522,750	04/17/2014.	02/15/2024.
00846U	AJ	0	Agilent Technologies Inc.....				2	4,842,100	104.935	5,246,750	5,000,000	4,936,747	0	16,234	0	0	3.875	4.264	JJ.....	89,340	193,750	06/20/2013.	07/15/2023.
00912X	BF	0	AIR LEASE CORP.....				2	2,350,084	110.240	2,509,062	2,276,000	2,345,941	0	(4,143)	0	0	4.625	4.192	AO.....	26,316	52,633	05/14/2019.	10/01/2028.
00914A	AE	2	AIR LEASE CORP.....				2	2,937,270	99.540	2,986,200	3,000,000	2,938,732	0	1,462	0	0	3.250	3.499	AO.....	28,438	0	09/19/2019.	10/01/2029.
010392	EZ	7	Alabama Pwr Co.....				1	6,777,883	136.418	7,602,575	5,573,000	6,637,043	0	(36,292)	0	0	6.125	4.577	MN.....	43,616	341,346	10/29/2015.	05/15/2038.
01185*	AA	3	ALASKA VENTURES.....				4	8,687,443	101.995	8,860,758	8,687,443	8,687,443	0	0	0	0	4.670	4.698	MJSD.....	1,127	410,047	06/30/2018.	06/30/2033.
012725	AD	9	ALBEMARLE CORP.....				2	4,580,600	114.543	4,581,720	4,000,000	4,578,266	0	(2,334)	0	0	5.450	4.471	JD.....	18,167	109,000	10/18/2019.	12/01/2044.
013078	AA	8	ALBERTO-CULVER COMPANY.....				1	1,999,180	101.235	2,024,700	2,000,000	1,999,959	0	95	0	0	5.150	5.155	JD.....	8,583	103,000	05/18/2010.	06/01/2020.
013817	AJ	0	Alcoa Inc.....				3	5,744,610	114.618	6,877,080	6,000,000	5,859,988	0	15,021	0	0	5.900	6.310	FA.....	147,500	354,000	12/03/2009.	02/01/2027.
01439@	AG	2	ALDI Inc Series C.....				2	10,000,000	106.953	10,695,300	10,000,000	10,000,000	0	0	0	0	5.940	5.940	AO.....	143,550	594,000	04/04/2007.	04/04/2022.
015271	AD	1	ALEXANDRIA REAL ESTATE E.....				2	2,991,360	105.052	3,151,560	3,000,000	2,996,646	0	890	0	0	3.900	3.935	JD.....	5,200	117,000	05/29/2013.	06/15/2023.

E10.11

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
015271	AG	4	ALEXANDRIA REAL ESTATE E.....	..	..	2	2FE	1,998,240	112.700	2,254,000	2,000,000	1,998,773	0	100	0	4.500	4.508	JJ	37,750	90,000	07/09/2014	07/30/2029
016900	AC	6	ALLEGHENY LUDLUM CORP.....	..	..	4FE	4,813,880	108.291	4,331,640	4,000,000	4,432,021	0	(61,239)	0	0	6.950	4.840	JD	12,356	278,000	10/16/2012	12/15/2025
017175	AB	6	ALLEGHENY CORP.....	..	..	2FE	4,304,440	102.450	4,098,000	4,000,000	4,028,889	0	(39,551)	0	0	5.625	4.568	MS	66,250	225,000	05/15/2012	09/15/2020
017175	AC	4	ALLEGHENY CORP.....	..	..	2FE	2,996,940	106.428	3,192,840	3,000,000	2,999,096	0	334	0	0	4.950	4.963	JD	1,650	148,500	06/21/2012	06/27/2022
017175	AD	2	ALLEGHENY CORP.....	..	..	2	2FE	4,207,337	116.296	4,861,173	4,180,000	4,206,001	0	(554)	0	4.900	4.856	MS	60,308	204,820	02/02/2017	09/15/2044
01741R	AF	9	Allegheny Technologies Inc.....	..	..	2	4FE	4,999,550	112.291	5,614,550	5,000,000	5,000,155	0	(36)	0	7.875	7.874	FA	148,750	393,750	07/09/2013	08/15/2023
020002	AY	7	Allstate Corp.....	..	..	1FE	587,214	120.659	609,328	505,000	582,608	0	(2,126)	0	0	5.200	4.131	JJ	12,109	26,260	10/04/2017	01/15/2042
020002	BC	4	Allstate Corp.....	..	..	2	1FE	2,489,400	115.051	2,876,275	2,500,000	2,489,999	0	196	0	4.200	4.225	JD	4,667	105,000	12/01/2016	12/15/2046
020002	BG	5	Allstate Corp.....	..	..	2	1FE	4,416,340	110.882	4,435,280	4,000,000	4,415,674	0	(666)	0	3.850	3.292	FA	85,983	0	12/12/2019	08/10/2049
02209S	AM	5	Altria Group Inc.....	..	..	2FE	9,890,200	100.013	10,001,300	10,000,000	9,898,317	0	2,600	0	0	4.250	4.321	FA	167,639	425,000	12/08/2016	08/09/2042
02209S	AN	3	Altria Group Inc.....	..	..	2FE	2,024,340	101.912	2,038,240	2,000,000	2,021,185	0	(3,155)	0	0	2.850	2.428	FA	22,483	28,500	08/02/2019	08/09/2022
02209S	AQ	6	Altria Group Inc.....	..	..	2FE	3,987,600	102.159	4,086,360	4,000,000	3,988,528	0	273	0	0	4.500	4.520	MN	29,500	180,000	03/10/2017	05/02/2043
02209S	AR	4	Altria Group Inc.....	..	..	2FE	5,690,850	112.867	5,643,350	5,000,000	5,649,641	0	(14,754)	0	0	5.375	4.487	JJ	112,726	268,750	01/30/2017	01/31/2044
02209S	AS	2	Altria Group Inc.....	..	..	2FE	500,280	106.085	530,425	500,000	500,244	0	(36)	0	0	4.000	3.987	JJ	8,389	20,000	11/21/2018	01/31/2024
02209S	BD	4	Altria Group Inc.....	..	..	2	2FE	2,991,510	111.411	3,342,330	3,000,000	2,992,106	0	596	0	4.800	4.836	FA	54,800	72,000	02/12/2019	02/14/2029
023135	AN	6	Amazon com Inc.....	..	..	1FE	5,990,340	107.889	6,473,340	6,000,000	5,994,789	0	943	0	0	3.800	3.819	JD	16,467	228,000	12/04/2014	12/05/2024
023135	AQ	9	Amazon com Inc.....	..	..	2	1FE	13,519,330	130.838	15,700,560	12,000,000	13,425,374	0	(33,139)	0	4.950	4.170	JD	42,900	594,000	05/02/2010	12/05/2044
023135	BN	5	Amazon com Inc.....	..	..	2	1FE	12,984,913	116.575	15,154,750	13,000,000	12,988,492	0	1,620	0	5.200	5.218	JD	52,578	676,000	12/20/2017	12/03/2025
02361D	AT	7	AMEREN ILLINOIS CO.....	..	..	2	1FE	12,904,010	123.202	13,552,220	11,000,000	12,898,972	0	(5,038)	0	4.500	3.522	MS	145,750	112,500	12/17/2019	03/15/2049
02361D	AU	4	AMEREN ILLINOIS CO.....	..	..	2	1FE	2,985,180	101.197	3,035,910	3,000,000	2,985,180	0	0	0	3.250	3.276	MS	9,479	0	11/18/2019	03/15/2050
023761	AA	7	AMER AIRLINE 17-1 AA PTT.....	..	..	4	1FE	10,465,254	105.646	11,108,676	10,514,999	10,463,090	0	2,920	0	3.650	3.733	FA	144,990	383,797	01/24/2019	08/15/2030
023764	AA	1	AMERN AIRLINE 16-2 A PTT.....	..	..	4	1FE	4,272,500	104.786	4,476,982	4,272,500	4,272,500	0	0	0	3.650	3.650	JD	6,931	155,946	05/02/2016	12/15/2029
023771	S2	5	American Airlines Inc.....	..	..	4	1FE	7,780,265	102.695	8,190,422	7,975,482	7,795,113	0	13,677	0	3.250	3.640	AO	54,721	259,203	12/11/2018	04/15/2030
02378W	AA	7	AMER AIRLINE 17-1B PTT.....	..	..	4	2FE	1,180,500	105.718	1,248,001	1,180,500	1,180,500	0	0	0	4.950	4.949	FA	22,075	58,435	01/05/2017	08/15/2026
02379*	AA	7	American Airline.....	..	..	4	1PL	962,500	102.872	990,143	962,500	962,500	0	0	0	3.530	3.530	JD	1,510	16,705	06/18/2019	06/15/2026
024836	AB	4	AMERICAN CAMPUS CMNTYS.....	..	..	2	2FE	11,032,770	106.635	11,729,850	11,000,000	11,016,529	0	(3,478)	0	4.125	4.086	JJ	226,875	453,750	09/30/2014	07/01/2024
025816	AZ	2	American Express Co.....	..	..	1FE	16,744,027	159.305	17,407,257	10,927,000	16,313,903	0	(192,726)	0	0	8.150	4.238	MS	252,323	890,551	09/29/2017	03/19/2038
025816	BK	4	American Express Co.....	..	..	2	2FE	20,637,948	105.696	21,561,984	20,400,000	20,544,753	0	(26,931)	0	3.625	3.465	JD	53,408	739,500	05/12/2016	12/05/2024
025932	AK	0	American Financial Group.....	..	..	2	2FE	4,980,400	103.000	5,150,000	5,000,000	4,986,225	0	1,815	0	3.500	3.547	FA	66,111	175,000	08/15/2016	08/15/2026
025932	AL	8	American Financial Group.....	..	..	2	2FE	10,262,703	108.075	10,711,313	9,911,000	10,248,348	0	(6,556)	0	4.500	4.286	JD	19,822	445,995	08/15/2017	06/15/2047
026874	BW	6	American Intl Group Inc.....	..	..	2FE	13,371,350	104.147	12,497,640	12,000,000	12,172,423	0	(172,674)	0	0	6.400	4.839	JD	34,133	768,000	03/08/2012	12/15/2020
026874	DA	2	American Intl Group Inc.....	..	..	2	2FE	4,915,800	115.197	5,759,850	5,000,000	4,921,130	0	1,706	0	4.500	4.608	JJ	103,125	225,000	11/17/2016	07/16/2044
026874	DL	8	American Intl Group Inc.....	..	..	2	2FE	2,485,325	120.386	3,009,650	2,500,000	2,485,752	0	234	0	4.750	4.787	AO	29,688	118,750	03/19/2018	04/01/2048
03027W	AJ	1	AMERICAN TOWER TRUST I.....	..	..	2	1FE	10,000,000	101.334	10,133,400	10,000,000	10,000,000	0	0	0	3.070	3.070	MON	13,644	307,000	03/06/2013	03/15/2023
03027X	AA	8	American Tower Corp.....	..	..	2FE	2,027,200	105.406	2,108,120	2,000,000	2,007,089	0	(2,991)	0	0	4.700	4.529	MS	27,678	94,000	03/14/2012	03/15/2022
03027X	AB	6	American Tower Corp.....	..	..	2FE	5,937,270	103.676	6,220,560	6,000,000	5,978,231	0	6,562	0	0	3.500	3.626	JJ	88,083	210,000	03/04/2013	01/31/2023
03027X	AY	6	American Tower Corp.....	..	..	2	2FE	13,854,360	99.776	13,968,640	14,000,000	13,855,003	0	643	0	3.700	3.758	AO	126,622	0	12/18/2019	10/15/2049
03028P	E@	1	AMERICAN TRANSMISSION COMPANY Series B N.....	..	..	1	1	10,000,000	102.804	10,280,400	10,000,000	10,000,000	0	0	0	3.600	3.600	JD	20,000	360,000	12/11/2014	12/11/2029
03028P	H*	0	American Transmission Co LLC Series B.....	..	..	1	1	15,000,000	105.334	15,800,100	15,000,000	15,000,000	0	0	0	3.930	3.930	JJ	271,825	589,500	01/16/2018	01/15/2048
03040W	AD	7	American Water Works.....	..	..	1FE	3,079,447	141.048	3,098,825	2,197,000	3,014,623	0	(31,924)	0	0	6.593	3.715	AO	30,579	144,848	12/04/2017	10/15/2037
03040W	AJ	4	American Water Works.....	..	..	2	2FE	2,276,208	111.600	2,350,296	2,106,000	2,266,973	0	(4,493)	0	4.300	3.791	JD	7,547	90,558	02/08/2018	12/01/2042

E10.12

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03040W AP 0	American Water Works	2			2	2FE	346,072	108.722	369,655	340,000	345,854	0	(125)	0	0	4.000	3.895	JD	1,133	13,600	02/06/2018	12/01/2046
03040W AR 6	American Water Works	2			2	2FE	4,199,019	105.731	4,419,556	4,180,000	4,198,457	0	(387)	0	0	3.750	3.724	MS	52,250	156,750	01/10/2018	09/01/2047
03063# AB 0	AMERICOLD REALTY OPERATING PAR	2			2	2PL	2,000,000	112.876	2,257,520	2,000,000	2,000,000	0	0	0	0	4.860	4.860	JJ	46,710	57,780	12/04/2018	01/08/2029
03073E AM 7	Amerisourcebergen Corp	2			2	2FE	10,642,567	103.986	11,022,516	10,600,000	10,623,118	0	(4,347)	0	0	3.250	3.201	MS	114,833	344,500	03/19/2015	03/01/2025
03073E AN 5	Amerisourcebergen Corp	2			2	2FE	21,329,362	102.953	22,063,857	21,431,000	21,335,730	0	2,090	0	0	4.250	4.279	MS	303,606	910,818	10/24/2017	03/01/2045
03076C AG 1	Ameriprise Financial Inc	1			1	1FE	9,965,600	106.795	10,679,500	10,000,000	9,982,209	0	3,331	0	0	3.700	3.741	AO	78,111	370,000	09/15/2014	10/15/2024
03076C AH 9	Ameriprise Financial Inc	2			2	1FE	4,994,650	102.194	5,109,700	5,000,000	4,996,357	0	485	0	0	2.875	2.887	MS	42,326	143,750	08/08/2016	09/15/2026
031100 E* 7	Ametek Inc Series J No. RJ-52	2			2	2FE	7,000,000	103.868	7,270,760	7,000,000	7,000,000	0	0	0	0	3.730	3.730	MS	66,000	261,100	09/30/2014	09/30/2024
031162 BA 7	Amgen Inc	2			2	2FE	5,390,750	134.948	6,747,400	5,000,000	5,321,380	0	(8,993)	0	0	6.400	5.837	FA	133,333	320,000	02/18/2010	02/01/2039
031162 BK 5	Amgen Inc	2			2	2FE	403,276	120.956	470,519	389,000	402,999	0	(278)	0	0	5.150	4.877	MN	2,560	20,034	02/27/2019	11/15/2041
031162 BZ 2	Amgen Inc	2			2	2FE	2,914,530	112.431	3,372,930	3,000,000	2,919,527	0	1,656	0	0	4.400	4.580	MN	22,000	132,000	11/17/2016	05/01/2045
031162 CD 0	Amgen Inc	2			2	2FE	12,759,630	116.103	15,093,390	13,000,000	12,766,536	0	3,599	0	0	4.563	4.677	JD	26,364	593,190	03/05/2019	06/15/2048
031162 CF 5	Amgen Inc	2			2	2FE	3,055,380	117.621	3,528,630	3,000,000	3,054,987	0	(393)	0	0	4.663	4.552	JD	6,217	139,890	04/26/2019	06/15/2051
032095 AB 7	Amphenol Corp	2			2	2FE	3,989,840	103.030	4,121,200	4,000,000	3,997,545	0	1,108	0	0	4.000	4.031	FA	66,667	160,000	01/19/2012	02/01/2022
032095 AH 4	Amphenol Corp	2			2	2FE	1,998,080	111.904	2,238,080	2,000,000	1,998,155	0	75	0	0	4.350	4.362	JD	7,250	77,817	01/07/2019	06/01/2029
03522A AG 5	ANHEUSER-BUSCH CO/INBEV	2			2	2FE	943,930	106.605	1,066,050	1,000,000	943,930	0	(614)	0	0	3.650	4.855	FA	15,208	36,500	11/27/2018	02/01/2026
03522A AJ 9	ANHEUSER-BUSCH CO/INBEV	2			2	2FE	22,767,082	118.446	24,873,660	21,000,000	22,744,878	0	(22,203)	0	0	4.900	4.348	FA	428,750	465,500	07/30/2019	02/01/2046
035240 AF 7	ANHEUSER-BUSCH INBEV WOR	2			2	2FE	1,930,315	123.519	2,470,380	2,000,000	1,937,122	0	2,374	0	0	5.875	6.194	JD	5,222	117,500	12/16/2016	06/15/2035
035240 AN 0	ANHEUSER-BUSCH INBEV WOR	2			2	2FE	4,971,700	113.960	5,698,000	5,000,000	4,972,578	0	462	0	0	4.600	4.635	AO	48,556	230,000	03/20/2018	04/15/2048
035240 AR 1	ANHEUSER-BUSCH INBEV WOR	2			2	2FE	4,982,050	119.068	5,953,400	5,000,000	4,983,109	0	1,059	0	0	4.900	4.940	JJ	107,528	122,500	01/10/2019	01/23/2031
035242 AA 4	ANHEUSER-BUSCH INBEV FIN	2			2	2FE	984,000	101.737	1,017,370	1,000,000	987,182	0	3,182	0	0	2.625	3.069	JJ	11,958	13,125	03/13/2019	01/17/2023
036752 AJ 2	Anthem Inc	2			2	2FE	1,998,240	100.162	2,003,240	2,000,000	1,998,312	0	72	0	0	2.375	2.393	JJ	14,778	0	09/04/2019	01/15/2025
036752 AK 9	Anthem Inc	2			2	2FE	7,923,400	99.956	7,996,480	8,000,000	7,923,857	0	457	0	0	3.700	3.753	MS	92,089	0	09/09/2019	09/15/2049
037389 AW 3	Aon Corp	2			2	2FE	1,040,360	102.154	1,021,540	1,000,000	1,003,679	0	(4,757)	0	0	5.000	4.491	MS	12,639	50,000	10/19/2010	09/30/2020
037411 AW 5	Apache Corp	2			2	2FE	1,985,840	101.757	2,035,140	2,000,000	1,988,364	0	310	0	0	5.100	5.146	MS	34,000	102,000	10/15/2010	09/01/2040
037411 AY 1	Apache Corp	2			2	2FE	4,054,120	104.173	4,166,920	4,000,000	4,052,805	0	(1,233)	0	0	5.250	5.148	FA	87,500	210,000	10/02/2018	02/01/2042
037411 BA 2	Apache Corp	2			2	2FE	10,371,341	96.558	10,515,166	10,890,000	10,380,423	0	9,082	0	0	4.750	5.094	AO	109,203	329,888	04/26/2019	04/15/2043
037411 BF 1	Apache Corp	2			2	2FE	3,992,770	103.710	4,148,400	4,000,000	3,993,189	0	419	0	0	4.250	4.271	JJ	90,667	0	06/05/2019	01/15/2030
03765H AA 9	APOLLO MANAGEMENT HOLDIN	1			1	1FE	4,986,100	105.906	5,295,300	5,000,000	4,993,181	0	1,385	0	0	4.000	4.034	MN	17,222	200,000	05/27/2014	05/30/2024
037833 BX 7	Apple Computer Inc	2			2	1FE	23,436,582	125.266	27,231,576	21,739,000	23,385,522	0	(30,079)	0	0	4.650	4.164	FA	359,418	906,239	06/04/2019	02/23/2046
037833 CD 0	Apple Computer Inc	2			2	1FE	3,490,725	113.026	3,955,910	3,500,000	3,491,325	0	184	0	0	3.850	3.865	FA	55,023	134,750	07/28/2016	08/04/2046
038222 AF 2	Applied Materials Inc	1			1	1FE	13,061,220	103.483	13,452,790	13,000,000	13,010,567	0	(6,921)	0	0	4.300	4.242	JD	24,844	559,000	06/22/2011	06/15/2021
038222 AG 0	Applied Materials Inc	1			1	1FE	11,350,258	135.742	12,013,167	8,850,000	11,206,205	0	(68,507)	0	0	5.850	3.990	JD	23,010	517,725	01/19/2018	06/15/2041
038222 AM 7	Applied Materials Inc	2			2	1FE	9,599,040	120.652	10,858,680	9,000,000	9,573,668	0	(12,105)	0	0	4.350	3.959	AO	97,875	391,500	11/29/2017	04/01/2047
038336 E* 0	APTARGROUP INC Series 2014-A-3 No. A-3 R	2			2		5,000,000	103.776	5,188,800	5,000,000	5,000,000	0	0	0	0	3.610	3.610	JD	7,521	180,500	12/16/2014	12/16/2025
03836W AC 7	Aqua America Inc	2			2	2FE	5,426,357	112.087	5,918,194	5,280,000	5,425,094	0	(1,263)	0	0	4.276	4.112	MN	37,629	116,022	06/04/2019	05/01/2049
03838W AA 9	AQUARION COMPANY INC	2			2	2FE	12,938,330	105.159	13,670,670	13,000,000	12,968,270	0	6,024	0	0	4.000	4.058	FA	196,444	520,000	01/07/2015	08/15/2024
03842* BN 5	Aqua Pennsylvania Inc	1			1		2,500,000	110.266	2,756,650	2,500,000	2,500,000	0	0	0	0	4.070	4.070	JD	8,479	51,158	05/31/2019	05/31/2054
03842* BP 0	Aqua Pennsylvania Inc	1			1		2,500,000	111.851	2,796,275	2,500,000	2,500,000	0	0	0	0	4.120	4.120	JD	8,583	51,786	05/31/2019	05/31/2059
03923@ AA 4	ARCADIS NV Note 6	2			2	2PL	10,000,000	101.387	10,138,700	10,000,000	10,000,000	0	0	0	0	5.100	5.100	JD	4,250	510,010	06/28/2011	06/28/2021
03939C AB 9	ARCH CAPITAL FINANCE LLC	2			2	2FE	18,046,830	124.858	22,474,440	18,000,000	18,044,515	0	(805)	0	0	5.031	5.014	JD	40,248	905,580	11/29/2016	12/15/2046

E10.13

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
039483 AU 6	Archer Daniels Midland	1FE				4,870,100	124.769	6,238,450	5,000,000	4,907,029	0	3,629	0	0	5.375	5.554	MS	79,132	268,750	09/19/2005	09/15/2035	
039483 AX 0	Archer Daniels Midland	1FE				8,541,712	135.271	8,238,004	6,090,000	8,270,183	0	(83,645)	0	0	6.450	3.710	JJ	181,127	392,805	08/05/2016	01/15/2038	
039483 BH 4	Archer Daniels Midland	1FE				3,402,997	110.402	3,626,706	3,285,000	3,397,100	0	(2,951)	0	0	4.016	3.794	AO	27,485	131,926	11/30/2017	04/16/2043	
039483 BM 3	Archer Daniels Midland	1FE				14,068,811	109.341	15,520,955	14,195,000	14,074,309	0	2,421	0	0	3.750	3.800	MS	156,736	532,313	10/17/2017	09/15/2047	
04004# AA 2	Center Operating Company AKA Dallas Aren	2FE				633,394	110.649	700,845	633,394	633,394	0	0	0	0	8.200	8.284	MJSD	144	51,938	03/30/2001	09/30/2023	
040555 CM 4	Arizona Pub Svc Co	1FE				2,486,194	121.628	2,633,246	2,165,000	2,471,832	0	(8,185)	0	0	5.050	4.045	MS	36,444	79,916	03/22/2019	09/01/2041	
040555 CP 7	Arizona Pub Svc Co	1FE				7,967,507	117.515	8,556,267	7,281,000	7,938,479	0	(15,134)	0	0	4.700	4.097	JJ	157,795	271,707	04/12/2019	01/15/2044	
040555 CX 0	Arizona Pub Svc Co	1FE				6,957,496	113.209	7,924,630	7,000,000	6,958,563	0	749	0	0	4.200	4.236	FA	111,067	298,900	08/07/2018	08/15/2048	
040555 CY 8	Arizona Pub Svc Co	1FE				4,978,950	113.188	5,659,400	5,000,000	4,979,274	0	324	0	0	4.250	4.275	MS	70,833	108,021	02/28/2019	03/01/2049	
04248N AA 1	ARMY HAWAII FAMILY HSG	1FE				16,505,360	121.659	16,758,588	13,775,050	16,304,585	0	(62,985)	0	0	5.524	4.081	JD	33,819	760,934	07/09/2018	06/15/2050	
042735 BA 7	Arrow Electronics Inc	2FE				8,130,000	100.865	8,069,200	8,000,000	8,004,253	0	(16,681)	0	0	6.000	5.781	AO	120,000	480,000	10/15/2010	04/01/2020	
042735 BC 3	Arrow Electronics Inc	2FE				1,984,040	105.551	2,111,020	2,000,000	1,994,173	0	1,671	0	0	4.500	4.600	MS	30,000	90,000	02/12/2013	03/01/2023	
04317@ AN 8	ARTHUR J GALLAGHER & CO Series O Note O-	2				2,000,000	105.062	2,101,240	2,000,000	2,000,000	0	0	0	0	4.310	4.310	JD	1,676	86,200	06/24/2014	06/24/2025	
04317@ BF 4	AJ GALLAGHER	2				5,000,000	107.658	5,382,900	5,000,000	5,000,000	0	0	0	0	4.590	4.590	JD	11,475	229,500	06/13/2018	06/28/2033	
04317@ BG 2	AJ GALLAGHER	2				7,000,000	107.891	7,552,370	7,000,000	7,000,000	0	0	0	0	4.690	4.690	JD	16,415	328,300	06/13/2018	06/28/2038	
04351L AB 6	ASCENSION HEALTH	1FE				5,000,000	110.867	5,543,350	5,000,000	5,000,000	0	0	0	0	3.945	3.945	MN	25,204	197,250	04/25/2016	11/15/2046	
04774# AA 0	ATLANTA FALCONS Series A	2PL				5,691,398	98.741	5,619,743	5,691,398	5,691,398	0	0	0	0	3.590	3.590	MS	68,107	204,321	08/25/2016	09/01/2042	
04774# AB 8	ATLANTA FALCONS Series B	2PL				3,794,265	98.751	3,746,875	3,794,265	3,794,265	0	0	0	0	3.590	3.590	MS	45,405	136,214	11/01/2016	09/01/2042	
048677 AG 3	ATLANTIC MARINE CORP COM	1FE				7,663,210	130.926	8,110,927	6,195,047	7,560,376	0	(30,797)	0	0	6.158	4.450	JD	31,791	381,491	07/26/2016	12/01/2051	
049560 AQ 8	Atmos Energy	1FE				11,243,148	114.725	12,906,563	11,250,000	11,243,585	0	438	0	0	4.125	4.128	MS	136,641	246,211	04/12/2019	03/15/2049	
049560 AS 4	Atmos Energy	1FE				16,262,720	101.481	16,236,960	16,000,000	16,262,071	0	(649)	0	0	3.375	3.287	MS	133,500	0	12/19/2019	09/15/2049	
052769 AB 2	Autodesk Inc	2FE				2,995,980	103.443	3,103,290	3,000,000	2,998,662	0	422	0	0	3.600	3.616	JD	4,800	108,000	12/10/2012	12/15/2022	
05348E AU 3	Avalon Bay Communities	1FE				9,925,100	105.650	10,565,000	10,000,000	9,960,116	0	7,363	0	0	3.500	3.590	MN	44,722	350,000	11/12/2014	11/15/2024	
05348E AZ 2	Avalon Bay Communities	1FE				1,975,880	109.578	2,191,560	2,000,000	1,977,361	0	467	0	0	3.900	3.969	AO	16,467	78,000	10/07/2016	10/15/2046	
053611 AF 6	AVERY DENNISON CORP	2FE				1,998,620	100.798	2,015,960	2,000,000	1,999,950	0	169	0	0	5.375	5.384	AO	22,694	107,500	04/08/2010	04/15/2020	
05367A AD 5	AVIATION CAPITAL GROUP	2FE				3,000,000	105.386	3,161,580	3,000,000	3,000,000	0	0	0	0	6.750	6.750	AO	47,813	202,500	03/30/2011	04/06/2021	
05379B D@ 3	Avista Corp	1FE				15,000,000	97.762	14,664,300	15,000,000	15,000,000	0	0	0	0	3.430	3.430	JD	50,211	0	11/26/2019	12/01/2049	
05526D BB 0	BAT CAPITAL CORP	2FE				5,035,160	102.068	5,103,400	5,000,000	5,033,672	0	(1,488)	0	0	3.557	3.452	FA	67,188	53,355	08/14/2019	08/15/2027	
05526D BF 1	BAT CAPITAL CORP	2FE				10,000,000	100.458	10,045,800	10,000,000	10,000,000	0	0	0	0	4.540	4.540	FA	171,511	454,000	08/08/2017	08/15/2047	
05565E G# 6	BMW US Capital Series N No. N-21	1				10,000,000	107.348	10,734,800	10,000,000	10,000,000	0	0	0	0	4.030	4.030	FA	154,483	403,000	02/13/2014	02/13/2026	
05565E H# 5	BMW US Capital Series B No. B-8	1				13,000,000	103.308	13,430,040	13,000,000	13,000,000	0	0	0	0	3.300	3.300	FA	158,492	429,000	02/18/2015	02/18/2025	
06051G GG 8	Bank of America Corp	1FE				5,494,900	121.528	6,076,400	5,000,000	5,475,143	0	(9,811)	0	0	4.443	3.873	JJ	99,350	222,150	11/30/2017	01/20/2048	
06051G GR 4	Bank of America Corp	1FE				30,000,000	105.968	31,790,400	30,000,000	30,000,000	0	0	0	0	3.593	3.593	JJ	479,067	1,077,900	07/18/2017	07/21/2028	
06051G HA 0	Bank of America Corp	1FE				5,015,610	113.089	5,089,005	4,500,000	5,013,394	0	(2,216)	0	0	3.946	3.318	JJ	77,934	0	10/10/2019	01/23/2049	
063904 AA 4	BANK OF THE OZARKS	2PL				4,300,000	102.243	4,396,449	4,300,000	4,300,000	0	0	0	0	5.500	3.919	JJ	118,250	236,500	06/16/2016	07/01/2026	
06405L AB 7	BANK OF NEW YORK MELLON	1FE				1,000,000	100.098	1,000,980	1,000,000	1,000,000	0	0	0	0	2.167	2.754	MJSD	1,686	13,210	05/30/2019	06/04/2021	
06406G AA 9	BANK OF NY MELLON CORP	1FE				8,832,228	102.482	9,406,823	9,179,000	8,900,825	0	26,579	0	0	3.000	3.400	AO	46,660	275,370	05/11/2017	10/30/2028	
06406H BY 4	BANK OF NEW YORK MELLON	1FE				3,894,560	102.738	4,109,520	4,000,000	3,978,720	0	11,696	0	0	3.550	3.872	MS	38,656	142,000	10/12/2011	09/23/2021	
06406Y AA 0	BANK OF NY MELLON CORP	1FE				5,144,615	104.634	5,754,870	5,500,000	5,189,142	0	25,936	0	0	3.300	4.013	FA	64,533	181,500	07/10/2018	08/23/2029	
06849R AK 8	BARRICK NA FINANCE LLC	2FE				3,334,170	127.208	3,816,240	3,000,000	3,324,152	0	(7,245)	0	0	5.750	4.963	MN	28,570	172,500	07/24/2018	05/01/2043	
070101 AH 3	BASIN ELECTRIC PWR COOP	1FE				22,855,916	113.347	23,722,394	20,929,000	22,778,053	0	(36,730)	0	0	4.750	4.198	AO	179,495	994,128	01/24/2018	04/26/2047	

E10.14



## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
110122 BN 7	Bristol-Myers Squibb Co.....	2	1	FE	6,958,069	108.180	7,572,600	7,000,000	6,958,630	0	561	0	0	3.875	3.994	FA	29,385	0	11/22/2019	08/15/2025		
110122 BR 8	Bristol-Myers Squibb Co.....	2	1	FE	6,535,634	133.267	7,996,020	6,000,000	6,533,922	0	(1,712)	0	0	5.700	5.007	AO	37,050	0	11/22/2019	10/15/2040		
110122 BU 1	Bristol-Myers Squibb Co.....	2	1	FE	5,334,008	128.210	6,410,500	5,000,000	5,333,071	0	(938)	0	0	5.000	4.552	FA	27,083	0	11/22/2019	08/15/2045		
110122 CD 8	Bristol-Myers Squibb Co.....	2	1	FE	2,974,740	118.509	3,555,270	3,000,000	2,974,933	0	193	0	0	4.250	4.300	AO	23,021	56,667	05/07/2019	10/26/2049		
11042T AA 1	BRITISH AIR 18-1 AA PTT.....	4	1	FE	2,923,887	106.163	3,132,245	2,950,411	2,926,577	0	2,095	0	0	3.800	3.976	MJSD	3,426	112,116	10/30/2018	03/20/2033		
11043X AA 1	BRITISH AIR 19-1 AA PTT.....	4	1	FE	5,090,598	103.812	5,190,109	4,999,527	5,088,963	0	(1,635)	0	0	3.300	3.138	MJSD	7,333	50,412	09/13/2019	12/15/2032		
11134L AH 2	BROADCOM CRP / CAYMN FI.....	2	2	FE	16,925,500	103.855	17,655,350	17,000,000	16,944,532	0	6,720	0	0	3.875	3.929	JJ	303,757	658,750	02/02/2017	01/15/2027		
114259 AT 1	Brooklyn Un Gas Co.....	2	1	FE	1,000,000	108.539	1,085,390	1,000,000	1,000,000	0	0	0	0	3.865	3.865	MS	12,561	19,325	02/27/2019	03/04/2029		
115637 AL 4	BROWN-FORMAN CORP.....	2	1	FE	6,661,418	105.753	7,137,270	6,749,000	6,666,054	0	2,210	0	0	3.750	3.831	JJ	116,701	253,088	01/23/2018	01/15/2043		
115637 AP 5	BROWN-FORMAN CORP.....	2	1	FE	13,594,863	122.607	15,497,525	12,640,000	13,541,643	0	(20,611)	0	0	4.500	4.044	JJ	262,280	568,800	11/20/2017	07/15/2045		
118230 AK 7	Buckeye Partners.....	2	3	FE	6,130,800	100.542	6,032,520	6,000,000	6,053,661	0	(15,131)	0	0	4.150	3.856	JJ	124,500	249,000	06/04/2014	07/01/2023		
12117# AA 9	Bureau Veritas Holdings Inc.....	2	2	FE	6,000,000	100.221	6,013,260	6,000,000	6,000,000	0	0	0	0	3.670	3.670	MS	73,400	223,200	09/01/2017	09/01/2027		
12117# AB 7	Bureau Veritas Holdings Inc.....	2	2	FE	4,000,000	102.062	4,082,480	4,000,000	4,000,000	0	0	0	0	4.020	4.020	JJ	73,700	162,800	07/16/2018	07/16/2028		
12189L AL 5	BURLINGTN NORTH SANTA FE.....	2	1	FE	2,987,400	102.774	3,083,220	3,000,000	2,996,268	0	1,321	0	0	3.050	3.099	MS	30,500	91,500	08/16/2012	09/01/2022		
12189L AS 0	BURLINGTN NORTH SANTA FE.....	2	1	FE	10,829,100	124.521	12,452,100	10,000,000	10,764,424	0	(18,005)	0	0	4.900	4.379	AO	122,500	490,000	02/29/2016	04/01/2044		
12189L AX 9	BURLINGTN NORTH SANTA FE.....	2	1	FE	5,786,950	121.798	6,089,900	5,000,000	5,729,377	0	(17,051)	0	0	4.700	3.795	MS	78,333	235,000	06/09/2016	09/01/2045		
12189L AZ 4	BURLINGTN NORTH SANTA FE.....	2	1	FE	6,943,930	109.643	7,675,010	7,000,000	6,948,431	0	1,083	0	0	3.900	3.945	FA	113,750	273,000	05/09/2016	08/01/2046		
12189T AX 2	Burlington North Santa Fe.....	2	1	FE	5,107,300	137.724	6,886,200	5,000,000	5,081,595	0	(2,791)	0	0	6.200	6.043	FA	117,111	310,000	01/22/2007	08/15/2036		
124857 AM 5	CBS CORP.....	2	2	FE	6,983,200	105.852	7,409,640	7,000,000	6,991,442	0	1,667	0	0	3.700	3.729	FA	97,844	259,000	08/11/2014	08/15/2024		
124857 AN 3	CBS CORP.....	2	2	FE	12,146,226	110.738	12,291,918	11,100,000	12,137,377	0	(7,291)	0	0	4.600	3.997	JJ	235,443	92,000	12/27/2019	01/15/2045		
1248EP AY 9	CCO Holdings LLC.....	2	3	FE	6,931,820	101.303	7,091,210	7,000,000	6,977,950	0	7,264	0	0	5.250	5.375	MS	92,896	367,500	08/08/2012	09/30/2022		
1248EP BD 4	CCO Holdings LLC.....	2	3	FE	1,518,750	102.166	1,532,490	1,500,000	1,504,171	0	(3,375)	0	0	5.750	5.500	MS	28,750	86,250	03/17/2015	09/01/2023		
1248EP BM 4	CCOH SAFARI LLC.....	2	3	FE	4,853,750	105.687	5,284,350	5,000,000	4,900,380	0	13,047	0	0	5.750	6.145	FA	108,611	287,500	02/05/2016	02/15/2026		
12503M AA 6	CBOE HOLDINGS INC.....	2	1	FE	997,590	107.376	1,073,760	1,000,000	998,217	0	219	0	0	3.650	3.679	JJ	17,135	36,500	01/09/2017	01/12/2027		
12505J AA 1	CBL & ASSOCIATES LP.....	2	5	FE	10,033,250	70.291	7,029,100	10,000,000	10,014,777	0	(3,481)	0	0	5.250	5.206	JD	43,750	525,000	12/04/2013	12/01/2023		
12505J AB 9	CBL & ASSOCIATES LP.....	2	5	FE	4,998,750	64.791	3,239,550	5,000,000	4,999,360	0	117	0	0	4.600	4.603	AO	48,556	230,000	10/01/2014	10/15/2024		
12527G AC 7	CF INDUSTRIES INC.....	2	3	FE	2,834,970	103.157	3,094,710	3,000,000	2,921,212	0	20,986	0	0	3.450	4.285	JD	8,625	103,500	08/04/2015	06/01/2023		
12541W AA 8	CH Robinson Worldwide Inc.....	2	2	FE	1,973,640	109.153	2,183,060	2,000,000	1,976,974	0	2,259	0	0	4.200	4.367	AO	17,733	84,000	07/24/2018	04/15/2028		
125523 AH 3	Cigna Corp.....	2	2	FE	1,979,834	110.846	2,216,920	2,000,000	1,980,547	0	714	0	0	4.375	4.510	AO	18,472	43,750	08/28/2019	10/15/2028		
125523 AK 6	Cigna Corp.....	2	2	FE	4,002,689	119.571	4,782,840	4,000,000	4,002,849	0	160	0	0	4.900	4.895	JD	8,711	98,000	08/28/2019	12/15/2048		
125523 AN 0	Cigna Corp.....	2	2	FE	3,989,768	103.235	4,129,400	4,000,000	3,990,580	0	813	0	0	4.000	4.118	FA	35,556	0	10/11/2019	02/15/2022		
125523 BJ 8	Cigna Corp.....	2	2	FE	4,426,744	101.771	5,088,550	5,000,000	4,428,977	0	2,233	0	0	3.875	4.604	AO	40,903	96,875	10/11/2019	10/15/2047		
125523 BQ 2	Cigna Corp.....	2	2	FE	3,479,467	103.578	3,625,230	3,500,000	3,481,482	0	2,015	0	0	3.900	4.162	FA	30,333	0	10/09/2019	02/15/2022		
125523 CA 6	Cigna Corp.....	2	2	FE	2,499,195	103.976	2,599,400	2,500,000	2,499,312	0	118	0	0	3.400	3.404	MS	18,889	0	10/09/2019	03/01/2027		
12572Q AG 0	CME Group Inc.....	2	1	FE	5,066,250	103.864	5,193,200	5,000,000	5,036,128	0	(6,667)	0	0	3.000	2.843	MS	44,167	150,000	03/24/2015	03/15/2025		
12572Q AH 8	CME Group Inc.....	2	1	FE	12,205,990	118.727	14,247,240	12,000,000	12,201,268	0	(3,754)	0	0	4.150	4.049	JD	22,133	498,000	09/07/2018	06/15/2048		
125896 BM 1	CMS Energy.....	2	2	FE	6,994,820	105.261	7,368,270	7,000,000	6,997,615	0	517	0	0	3.875	3.884	MS	90,417	271,250	02/24/2014	03/01/2024		
126117 AE 0	CNA Finl Corp.....	2	2	FE	8,203,722	116.920	9,189,912	7,860,000	8,000,872	0	(31,272)	0	0	7.250	6.713	MN	72,814	569,850	01/12/2012	11/15/2023		
126117 AR 1	CNA Finl Corp.....	2	2	FE	5,357,650	105.706	5,285,300	5,000,000	5,069,271	0	(40,121)	0	0	5.750	4.851	FA	108,611	287,500	06/01/2011	08/15/2021		
126117 AS 9	CNA Finl Corp.....	2	2	FE	2,999,640	106.856	3,205,680	3,000,000	2,999,761	0	49	0	0	3.950	3.952	MN	15,142	118,500	02/24/2014	05/15/2024		
12621E AL 7	CNO FINANCIAL GROUP INC.....	2	2	FE	1,000,000	111.909	1,119,090	1,000,000	1,000,000	0	0	0	0	5.250	5.250	MN	4,521	24,500	05/29/2019	05/30/2029		

E10.16

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126408	GV	9	CSX Corp.....	.....	..	.....2	2FE	3,117,360	102.616	3,078,480	3,000,000	3,017,046	0	(13,931)	0	0	4.250	3.751	JD	10,625	127,500	10/12/2011	06/01/2021
126408	HA	4	CSX Corp.....	.....	..	.....2	2FE	4,839,964	115.045	6,103,137	5,305,000	4,857,631	0	4,755	0	0	4.500	5.016	FA	99,469	238,725	01/11/2016	08/01/2054
126408	HG	1	CSX Corp.....	.....	..	.....2	2FE	15,277,150	106.731	17,076,960	16,000,000	15,292,226	0	4,935	0	0	4.250	4.473	MN	113,333	552,500	11/07/2019	11/01/2066
126408	HP	1	CSX Corp.....	.....	..	.....2	2FE	3,515,970	117.023	3,510,690	3,000,000	3,512,808	0	(3,162)	0	0	4.500	3.546	MS	39,750	73,875	09/09/2019	03/15/2049
12656*	AP	7	CSL FINANCE.....	.....	..	.....1	2FE	10,000,000	105.964	10,596,400	10,000,000	10,000,000	0	0	0	0	3.770	3.770	AO	91,108	377,000	10/04/2017	10/04/2037
126650	BJ	8	CVS Health Corp.....	.....	..	.....2	2FE	2,984,460	120.221	3,606,630	3,000,000	2,991,975	0	826	0	0	6.250	6.296	JD	15,625	187,500	05/23/2007	06/01/2027
126650	CN	8	CVS Health Corp.....	.....	..	.....2	2FE	11,302,450	118.483	11,848,300	10,000,000	11,236,232	0	(27,004)	0	0	5.125	4.313	JJ	229,201	512,500	01/09/2018	07/20/2045
126650	CZ	1	CVS Health Corp.....	.....	..	.....2	2FE	4,447,790	118.336	5,325,120	4,500,000	4,448,732	0	699	0	0	5.050	5.127	MS	60,600	227,250	03/14/2019	03/25/2048
126650	DG	2	CVS Health Corp.....	.....	..	.....2	2FE	3,478,150	101.692	3,559,220	3,500,000	3,478,950	0	800	0	0	3.250	3.323	FA	42,972	0	11/01/2019	08/15/2029
12673P	AE	5	CA INC.....	.....	..	.....2	2FE	2,969,100	105.158	3,154,740	3,000,000	2,987,137	0	3,192	0	0	4.500	4.630	FA	51,000	135,000	08/20/2013	08/15/2023
127055	AH	4	Cabot Corp.....	.....	..	.....2	2FE	4,994,600	102.932	5,146,600	5,000,000	4,998,441	0	575	0	0	3.700	3.713	JJ	85,306	185,000	07/09/2012	07/15/2022
12722@	AA	8	CGA CAPITAL.....	.....	..	.....4	1FE	120,104	95.406	114,586	120,104	120,104	0	0	0	0	3.664	3.692	MON	134	0	12/20/2019	12/31/2052
127387	AL	2	Cadence Design Systems Inc.....	.....	..	.....2	2FE	8,274,578	106.759	8,807,618	8,250,000	8,263,097	0	(2,432)	0	0	4.375	4.338	AO	76,198	360,938	10/23/2014	10/15/2024
12738A	AB	7	CADENCE FINANCIAL CORP.....	.....	..	.....2	2FE	12,000,000	101.758	12,210,960	12,000,000	12,000,000	0	0	0	0	5.375	5.375	JD	5,375	645,000	06/09/2014	06/28/2021
12738A	AC	5	CADENCE FINANCIAL CORP.....	.....	..	.....2	2FE	2,000,000	107.559	2,151,180	2,000,000	2,000,000	0	0	0	0	7.250	5.987	JD	1,208	145,000	06/09/2014	06/28/2029
12739J	AA	9	CADENCE BANK NA.....	.....	..	.....2	2FE	2,000,000	105.398	2,107,960	2,000,000	2,000,000	0	0	0	0	6.250	5.175	JD	1,042	125,000	06/09/2014	06/28/2029
13034V	AC	8	CALIFORNIA INSTITUTE OF.....	.....	..	.....1	1FE	6,526,353	111.319	7,285,829	6,545,000	6,526,400	0	13	0	0	4.283	4.295	MS	93,441	280,322	09/27/2016	09/01/2116
130789	Y#	1	CALIFORNIA WATER Series YYY.....	.....	..	.....1	2FE	10,000,000	112.922	11,292,200	10,000,000	10,000,000	0	0	0	0	4.170	4.170	JD	23,167	208,500	06/11/2019	06/11/2059
130789	Y@	3	CALIFORNIA WATER Series WWW.....	.....	..	.....1	2FE	2,000,000	109.710	2,194,200	2,000,000	2,000,000	0	0	0	0	4.070	4.070	JD	4,522	40,700	06/11/2019	06/11/2049
133434	AB	6	CAMERON LNG LLC.....	.....	..	.....2	1FE	2,500,000	100.954	2,523,850	2,500,000	2,500,000	0	0	0	0	3.302	3.302	JJ	4,128	0	12/05/2019	01/15/2035
133434	AC	4	CAMERON LNG LLC.....	.....	..	.....1	1FE	2,500,000	100.314	2,507,850	2,500,000	2,500,000	0	0	0	0	3.402	3.402	JJ	4,253	0	12/05/2019	01/15/2038
134011	AL	9	CAMP PENDELTON/QUANTICO.....	.....	..	.....2	2FE	29,779,701	128.569	31,139,412	24,220,000	29,528,532	0	(74,511)	0	0	6.165	4.795	AO	373,291	1,493,163	05/20/2016	10/01/2050
134429	BH	1	Campbell Soup Company.....	.....	..	.....2	2FE	17,793,525	115.678	20,822,040	18,000,000	17,796,539	0	2,464	0	0	4.800	4.874	MS	254,400	792,000	05/21/2019	03/15/2048
14040H	AY	1	Capital One Financial.....	.....	..	.....2	2FE	1,990,740	104.144	2,082,880	2,000,000	1,998,271	0	1,058	0	0	4.750	4.809	JJ	43,806	95,000	07/14/2011	07/15/2021
14040H	BK	0	Capital One Financial.....	.....	..	.....2	2FE	7,480,375	105.337	7,900,275	7,500,000	7,486,306	0	1,803	0	0	3.750	3.782	JJ	119,531	281,250	08/03/2016	07/28/2026
14149Y	AT	5	Cardinal Health Inc.....	.....	..	.....2	2FE	10,637,574	102.436	10,981,139	10,720,000	10,710,283	0	9,695	0	0	4.625	4.723	JD	22,036	495,800	05/24/2011	12/15/2020
14149Y	AY	4	Cardinal Health Inc.....	.....	..	.....2	2FE	4,704,550	102.687	5,134,350	5,000,000	4,890,005	0	31,579	0	0	3.200	3.938	MS	47,111	160,000	06/27/2013	03/15/2023
14149Y	BD	9	Cardinal Health Inc.....	.....	..	.....2	2FE	5,086,600	104.244	5,212,200	5,000,000	5,082,172	0	(1,652)	0	0	4.900	4.787	MS	72,139	245,000	03/13/2017	09/15/2045
14162V	AB	2	CARE CAPITAL PROPERTIES.....	.....	..	.....2	2FE	2,000,000	107.681	2,153,620	2,000,000	2,000,000	0	0	0	0	5.125	5.125	FA	38,722	102,500	07/07/2016	08/15/2026
14165L	AA	3	CARE NEW ENGLAND HEALTH.....	.....	..	.....3	3FE	9,181,505	109.669	9,442,501	8,610,000	9,042,279	0	(54,162)	0	0	5.500	4.616	MS	157,850	473,550	05/15/2017	09/01/2026
141781	BC	7	Cargill Inc.....	.....	..	.....1	1FE	7,693,737	112.647	8,386,569	7,445,000	7,680,127	0	(6,297)	0	0	4.100	3.890	MN	50,874	305,245	10/03/2017	11/01/2042
141781	BF	0	Cargill Inc.....	.....	..	.....1	1FE	5,833,536	122.316	6,170,842	5,045,000	5,815,992	0	(11,429)	0	0	4.760	3.822	MN	25,348	214,200	12/19/2019	11/23/2045
141781	BJ	2	Cargill Inc.....	.....	..	.....2	1FE	1,382,919	111.815	1,367,497	1,223,000	1,382,837	0	(83)	0	0	3.875	3.180	MN	5,002	0	12/19/2019	05/23/2049
142339	AF	7	Carlisle Companies Inc.....	.....	..	.....2	2FE	9,978,600	103.164	10,316,400	10,000,000	9,990,553	0	3,058	0	0	3.750	3.785	MN	47,917	375,000	12/07/2015	11/15/2022
14314D	AA	1	CARLYLE FINANCE SUB LLC.....	.....	..	.....2	2FE	998,410	99.732	997,320	1,000,000	998,448	0	38	0	0	3.500	3.519	MS	9,917	0	09/05/2019	09/19/2029
144285	AJ	2	Carpenter Technology.....	.....	..	.....2	2FE	7,986,800	102.526	8,202,080	8,000,000	7,997,555	0	1,489	0	0	5.200	5.221	JJ	191,822	416,000	06/27/2011	07/15/2021
149123	CD	1	Caterpillar Inc.....	.....	..	.....2	1FE	10,834,100	118.116	11,811,600	10,000,000	10,768,589	0	(19,469)	0	0	4.300	3.807	MN	54,944	430,000	06/14/2016	05/15/2044
149123	CE	9	Caterpillar Inc.....	.....	..	.....2	1FE	10,542,354	125.925	12,032,134	9,555,000	10,523,606	0	(7,575)	0	0	4.750	4.238	MN	57,994	453,863	07/26/2017	05/15/2064
149123	CF	6	Caterpillar Inc.....	.....	..	.....2	1FE	3,040,830	100.341	3,010,230	3,000,000	3,040,819	0	(11)	0	0	3.250	3.178	MS	27,625	0	12/19/2019	09/19/2049
14987B	AE	3	CC HOLDINGS GS V LLC/CRO.....	.....	..	.....2	2FE	2,512,650	104.834	2,620,850	2,500,000	2,505,514	0	(1,546)	0	0	3.849	3.777	AO	20,314	96,225	12/16/2014	04/15/2023
15135B	AJ	0	CENTENE CORP.....	.....	..	.....2	3FE	495,000	104.081	520,405	500,000	495,696	0	696	0	0	4.750	4.945	JJ	10,951	11,875	01/23/2019	01/15/2025

E10.17



## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15189X	AT	5				2	1FE	5,200,080	117.468	5,873,400	5,000,000	5,197,687	0	(2,393)	0	4.250	4.014	FA	88,542	115,694	04/11/2019	02/01/2049
156700	AX	4					4FE	4,870,000	111.833	5,871,233	5,250,000	5,031,031	0	45,925	0	6.750	8.012	JD	29,531	354,375	02/09/2016	12/01/2023
161175	AZ	7				2	2FE	1,500,000	126.128	1,891,920	1,500,000	1,500,000	0	0	0	6.384	6.384	AO	18,088	95,760	07/09/2015	10/23/2035
161175	BB	9				2	2FE	3,000,000	105.099	3,152,970	3,000,000	3,000,000	0	0	0	4.464	3.494	JJ	58,776	133,920	07/09/2015	07/23/2022
161175	BM	5				2	2FE	4,942,300	114.599	5,729,950	5,000,000	4,945,042	0	1,719	0	5.375	5.471	AO	67,188	268,750	04/03/2018	04/01/2038
161175	BR	4				2	2FE	4,996,750	113.408	5,670,400	5,000,000	4,997,800	0	1,050	0	5.050	5.056	MS	63,826	177,451	01/14/2019	03/30/2029
171798	AC	5					2FE	1,000,000	105.616	1,056,160	1,000,000	1,000,000	0	0	0	4.375	4.375	JD	3,646	43,750	05/20/2014	06/01/2024
171798	AE	1				2	2FE	11,486,830	105.842	11,642,620	11,000,000	11,472,921	0	(13,909)	0	4.375	3.804	MS	141,701	113,628	10/15/2019	03/15/2029
172062	AD	3					1FE	12,343,000	133.393	13,339,300	10,000,000	12,118,887	0	(101,185)	0	6.125	4.192	MN	102,083	612,500	09/20/2017	11/01/2034
172062	AE	1					1FE	21,644,078	133.393	24,277,526	18,200,000	21,258,453	0	(141,748)	0	6.125	4.554	MN	185,792	1,114,750	03/23/2017	11/01/2034
17275R	AD	4					1FE	6,107,800	140.038	7,001,900	5,000,000	6,066,630	0	(35,381)	0	5.900	4.258	FA	111,444	295,000	10/25/2018	02/15/2039
17275R	AF	9					1FE	3,001,110	136.485	4,094,550	3,000,000	3,001,075	0	(28)	0	5.500	5.497	JJ	76,083	165,000	06/02/2010	01/15/2040
17288X	AA	2				2	2FE	12,763,050	106.128	13,266,000	12,500,000	12,663,328	0	(50,232)	0	5.375	4.895	JJ	306,076	671,875	12/05/2017	01/17/2023
172967	BL	4					2FE	6,354,400	134.726	6,736,300	5,000,000	6,186,799	0	(71,433)	0	6.625	4.163	JD	14,722	331,250	07/27/2017	06/15/2032
172967	DR	9					2FE	5,352,900	130.534	7,832,040	6,000,000	5,475,379	0	16,232	0	6.125	7.024	FA	128,625	367,500	12/10/2009	08/25/2036
172967	KR	1					2FE	662,909	120.009	666,050	555,000	662,057	0	(852)	0	4.750	3.610	MN	3,149	13,181	08/19/2019	05/18/2046
172967	MD	0				2	1FE	7,453,350	124.862	7,491,720	6,000,000	7,447,837	0	(5,513)	0	4.650	3.331	JJ	122,450	0	07/23/2048	07/23/2048
172967	ME	8				2	1FE	14,626,140	109.402	15,316,280	14,000,000	14,600,277	0	(25,863)	0	3.980	3.430	MS	156,326	278,600	07/30/2019	03/20/2030
178180	GD	1					1FE	2,652,066	107.271	2,598,104	2,422,000	2,495,179	0	(26,825)	0	5.375	4.109	JJ	60,029	130,183	06/18/2013	07/15/2022
178566	AC	9					1FE	4,922,250	102.293	5,114,650	5,000,000	4,992,869	0	9,693	0	5.250	5.460	MS	77,292	262,500	02/11/2011	09/15/2020
18055#	AU	6					1	4,000,000	103.923	4,156,920	4,000,000	4,000,000	0	0	0	3.610	3.610	JJ	60,568	144,400	07/30/2015	07/30/2025
18055#	AV	4					1	12,000,000	104.976	12,597,120	12,000,000	12,000,000	0	0	0	3.710	3.710	JJ	186,377	445,200	07/30/2015	07/30/2027
18055#	BG	6					1	11,000,000	103.889	11,427,790	11,000,000	11,000,000	0	0	0	3.670	3.670	JJ	186,151	0	07/15/2019	07/15/2028
18055#	BH	4					1	8,000,000	104.745	8,379,600	8,000,000	8,000,000	0	0	0	3.750	3.750	JJ	138,333	0	07/15/2019	07/15/2029
185508	AE	8					2FE	2,977,290	126.333	3,789,990	3,000,000	2,982,971	0	593	0	6.500	6.558	JD	16,250	195,000	11/22/2005	12/01/2035
185508	AG	3					2FE	3,574,018	125.115	3,628,335	2,900,000	3,531,969	0	(18,126)	0	6.000	4.396	JD	14,500	174,000	08/02/2017	12/01/2040
18551P	AC	3				2	2FE	3,000,000	103.316	3,099,480	3,000,000	3,000,000	0	0	0	3.743	3.743	MN	18,715	112,290	05/12/2016	05/01/2026
186108	CE	4					2FE	5,777,500	126.000	6,300,000	5,000,000	5,693,840	0	(26,156)	0	5.950	4.749	JD	13,222	297,500	08/05/2016	12/15/2036
189054	AU	3				2	2FE	4,995,350	105.818	5,290,900	5,000,000	4,997,512	0	452	0	3.500	3.511	JD	7,778	175,000	12/04/2014	12/15/2024
19123#	AB	4					1FE	18,000,000	107.979	19,436,220	18,000,000	18,000,000	0	0	0	3.640	3.640	JD	5,460	655,200	03/01/2018	12/28/2032
195869	AQ	5				2	1FE	9,914,250	111.864	11,186,400	10,000,000	9,917,055	0	1,478	0	4.250	4.301	AO	89,722	425,000	04/03/2018	04/15/2048
20030N	BK	6					1FE	1,066,470	121.658	1,216,580	1,000,000	1,062,238	0	(1,435)	0	4.750	4.332	MS	15,833	47,500	11/14/2016	03/01/2044
20030N	BQ	3				2	1FE	5,574,900	120.200	6,010,000	5,000,000	5,533,449	0	(12,283)	0	4.600	3.928	FA	86,889	230,000	06/02/2016	08/15/2045
20030N	CE	9				2	1FE	4,995,450	111.246	5,006,070	4,500,000	4,993,422	0	(2,028)	0	3.999	3.405	MN	29,993	89,978	11/10/2019	11/01/2049
20030N	CK	5				2	1FE	1,953,720	111.025	2,220,500	2,000,000	1,955,321	0	825	0	4.000	4.135	MS	26,667	80,000	02/02/2018	03/01/2048
200339	DX	4					1FE	8,629,325	107.202	9,112,170	8,500,000	8,583,782	0	(13,267)	0	4.000	3.802	JJ	145,444	340,000	05/10/2016	07/27/2025
202795	JG	6				2	1FE	6,945,540	117.169	8,201,830	7,000,000	6,949,487	0	1,033	0	4.350	4.397	MN	38,908	304,500	11/12/2015	11/15/2045
202795	JP	6				2	1FE	3,522,660	113.078	3,392,340	3,000,000	3,519,173	0	(3,487)	0	4.000	3.086	MS	40,000	0	09/06/2019	03/01/2049
20449E	EE	2					2FE	11,985,300	111.746	13,409,520	12,000,000	11,993,740	0	805	0	5.900	5.910	AO	177,000	708,000	03/23/2006	04/01/2026
205887	BL	5					2FE	859,000	101.550	872,315	859,000	859,000	0	0	0	4.950	4.950	FA	16,063	42,521	01/31/2013	08/15/2020
205887	BN	1					2FE	5,000,000	126.185	6,309,250	5,000,000	5,000,000	0	0	0	6.625	6.625	FA	125,139	331,250	01/31/2013	08/15/2039

E10.18

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
205887	BR	2	Conagra Inc.....	..	..	2	2FE	3,863,235	103.070	4,034,160	3,914,000	3,893,189	0	6,340	0	3.200	3.384	JJ	54,274	125,248	12/16/2014	01/25/2023
205887	CE	0	Conagra Inc.....	..	..	2	2FE	3,144,390	121.971	3,659,130	3,000,000	3,142,890	0	(1,500)	0	5.400	5.081	MN	27,000	166,050	04/26/2019	11/01/2048
20605P	AJ	0	CONCHO RESOURCES INC.....	..	..	2	2FE	9,131,200	116.663	9,333,040	8,000,000	9,129,842	0	(1,358)	0	4.875	4.016	AO	97,500	0	12/18/2019	10/01/2047
20605P	AK	7	CONCHO RESOURCES INC.....	..	..	2	2FE	3,212,070	108.988	3,269,640	3,000,000	3,204,182	0	(7,888)	0	4.300	3.361	FA	48,733	0	08/14/2019	08/15/2028
20605P	AL	5	CONCHO RESOURCES INC.....	..	..	2	2FE	12,085,804	116.573	12,743,760	10,932,000	12,078,145	0	(7,659)	0	4.850	4.209	FA	200,299	155,976	10/10/2019	08/15/2048
207597	EG	6	Connecticut Lt & Pwr Co Ct.....	..	..	2	1FE	5,210,550	117.986	5,899,300	5,000,000	5,192,045	0	(4,728)	0	4.300	4.047	AO	45,389	215,000	10/23/2015	04/15/2044
207597	EL	5	Connecticut Lt & Pwr Co Ct.....	..	..	2	1FE	8,643,335	114.639	9,744,315	8,500,000	8,641,347	0	(2,114)	0	4.000	3.901	AO	85,000	280,000	03/25/2019	04/01/2048
20825C	AQ	7	Conocophillips.....	..	..	2	1FE	2,913,060	145.595	2,911,900	2,000,000	2,911,624	0	(1,436)	0	6.500	3.270	FA	54,167	0	12/12/2019	02/01/2039
20826F	AC	0	CONOCOPHILLIPS COMPANY.....	..	..	2	1FE	2,946,665	117.526	3,231,965	2,750,000	2,944,666	0	(1,999)	0	4.300	3.844	MN	15,110	102,125	10/10/2019	11/15/2044
20826F	AD	8	CONOCOPHILLIPS COMPANY.....	..	..	2	1FE	5,989,380	105.790	6,347,400	6,000,000	5,994,396	0	1,041	0	3.350	3.371	MN	25,683	201,000	11/06/2014	11/15/2024
20826F	AR	7	CONOCOPHILLIPS COMPANY.....	..	..	2	1FE	1,979,540	142.895	2,857,900	2,000,000	1,980,626	0	298	0	5.950	6.024	MS	35,039	119,000	03/03/2016	03/15/2046
209111	EM	1	Consolidated Edison.....	..	..	2	1FE	2,700,580	134.019	2,680,380	2,000,000	2,614,414	0	(26,727)	0	6.200	3.692	JD	5,511	124,000	08/16/2016	06/15/2036
209111	EQ	2	Consolidated Edison.....	..	..	2	1FE	6,442,050	129.439	6,471,950	5,000,000	6,270,658	0	(53,369)	0	5.700	3.670	JD	23,750	285,000	08/19/2016	12/01/2036
209111	FG	3	Consolidated Edison.....	..	..	2	1FE	9,990,000	117.494	11,749,400	10,000,000	9,990,908	0	182	0	4.500	4.506	JD	37,500	450,000	11/12/2015	12/01/2045
209111	FH	1	Consolidated Edison.....	..	..	2	1FE	9,985,900	107.604	10,760,400	10,000,000	9,986,833	0	282	0	3.850	3.858	JD	17,111	385,000	06/14/2016	06/15/2046
209111	FK	4	Consolidated Edison.....	..	..	2	1FE	7,475,529	112.709	7,785,938	6,908,000	7,460,770	0	(6,813)	0	4.300	3.887	JD	24,754	297,044	09/27/2017	12/01/2056
209111	FN	8	Consolidated Edison.....	..	..	2	1FE	3,386,536	107.110	3,641,740	3,400,000	3,386,836	0	146	0	4.000	4.020	MN	17,378	133,000	11/13/2017	11/15/2057
21036P	BD	9	Constellation Brands Inc.....	..	..	2	2FE	13,516,730	121.448	15,484,620	12,750,000	13,508,276	0	(8,454)	0	5.250	4.860	MN	85,531	699,125	04/26/2019	11/15/2048
216871	AE	3	COOPER US INC.....	..	..	2	2FE	3,847,320	101.334	4,053,360	4,000,000	3,982,447	0	17,655	0	3.875	4.350	JD	6,889	155,000	12/15/2010	12/15/2020
219023	AC	2	Ingredion Inc.....	..	..	2	2FE	2,290,744	127.088	2,255,812	1,775,000	2,237,142	0	(17,436)	0	6.625	4.450	AO	24,825	117,594	10/06/2016	04/15/2037
219023	AF	5	Ingredion Inc.....	..	..	2	2FE	1,600,065	102.064	1,530,960	1,500,000	1,510,535	0	(12,236)	0	4.625	3.759	MN	11,563	69,375	08/18/2011	11/01/2020
219350	AR	6	Corning Inc.....	..	..	2	2FE	11,868,750	121.628	12,162,800	10,000,000	11,383,840	0	(173,835)	0	7.250	4.787	FA	273,889	725,000	01/26/2017	08/15/2036
219350	AV	7	Corning Inc.....	..	..	2	2FE	4,502,680	124.446	4,977,840	4,000,000	4,464,842	0	(12,895)	0	5.750	4.852	FA	86,889	230,000	11/16/2016	08/15/2040
219350	BF	1	Corning Inc.....	..	..	2	2FE	2,082,960	102.902	2,058,040	2,000,000	2,082,736	0	(224)	0	4.375	4.156	MN	11,181	43,750	08/19/2019	11/15/2057
219350	BP	9	Corning Inc.....	..	..	2	2FE	2,991,600	101.702	3,051,060	3,000,000	2,991,615	0	15	0	3.900	3.916	MN	13,650	0	11/14/2019	11/15/2049
22003B	AG	1	CORPORATE OFFICE PROP LP.....	..	..	2	2FE	4,990,800	102.906	5,145,300	5,000,000	4,996,547	0	946	0	3.600	3.622	MN	23,000	180,000	05/01/2013	05/15/2023
22003B	AH	9	CORPORATE OFFICE PROP LP.....	..	..	2	2FE	9,878,300	107.614	10,761,400	10,000,000	9,943,427	0	11,953	0	5.250	5.405	FA	198,333	525,000	09/09/2013	02/15/2024
224044	CK	1	Cox Communications Inc.....	..	..	2	2FE	22,235,329	110.891	24,634,436	22,215,000	22,241,664	0	2,812	0	4.600	4.586	FA	386,047	883,890	09/05/2019	08/15/2047
224399	AR	6	Crane Co.....	..	..	2	2FE	4,999,600	106.970	5,348,500	5,000,000	4,999,827	0	39	0	4.450	4.451	JD	9,889	222,500	12/10/2013	12/15/2023
224399	AT	2	Crane Co.....	..	..	2	2FE	7,192,150	99.378	6,956,460	7,000,000	7,191,471	0	(679)	0	4.200	4.035	MS	86,567	0	10/15/2019	03/15/2048
22541L	AE	3	Credit Suisse FB USA Inc.....	..	..	2	1FE	16,171,332	146.772	17,994,247	12,260,000	15,884,677	0	(204,116)	0	7.125	4.087	JJ	402,792	614,888	02/07/2019	07/15/2032
22822R	BD	1	Crown Castle Towers Inc.....	..	..	2	1FE	5,000,000	103.982	5,199,100	5,000,000	5,000,000	0	0	0	3.663	3.663	MON	8,140	183,150	04/30/2015	05/15/2025
22822V	AA	9	Crown Castle International Cor.....	..	..	2	2FE	993,996	101.365	1,013,650	1,000,000	996,967	0	2,622	0	3.400	3.679	FA	12,844	34,000	11/15/2018	02/15/2021
22822V	AE	1	Crown Castle International Cor.....	..	..	2	2FE	2,257,918	107.949	2,428,853	2,250,000	2,255,999	0	(753)	0	4.000	3.955	MS	30,000	90,000	02/28/2017	03/01/2027
22822V	AM	3	Crown Castle International Cor.....	..	..	2	2FE	12,035,703	121.458	13,481,838	11,100,000	12,035,209	0	(494)	0	5.200	4.646	FA	218,053	186,044	12/18/2019	02/15/2049
22966R	AA	4	CUBESMART LP.....	..	..	2	2FE	3,544,510	105.514	3,692,990	3,500,000	3,512,081	0	(5,034)	0	4.800	4.636	JJ	77,467	168,000	10/16/2012	07/15/2022
22966R	AB	2	CUBESMART LP.....	..	..	2	2FE	4,949,750	106.468	5,323,400	5,000,000	4,977,416	0	5,109	0	4.375	4.501	JD	9,722	218,750	12/10/2013	12/15/2023
231021	AJ	5	Cummins Engine.....	..	..	2	1FE	18,414,361	132.066	21,130,560	16,000,000	17,623,602	0	(165,111)	0	7.125	5.502	JD	380,000	1,140,000	05/06/2015	03/01/2028
23157#	AD	1	CURTISS WRIGHT CORPORATION No. RD-15.....	..	..	2	2FE	10,000,000	102.532	10,253,200	10,000,000	10,000,000	0	0	0	3.840	3.840	JD	32,000	384,000	12/08/2011	12/01/2021
23204H	BM	9	CUSTOMERS BANK.....	..	..	2	2FE	10,000,000	104.552	10,455,200	10,000,000	10,000,000	0	0	0	6.125	5.065	JD	8,507	612,500	06/24/2014	06/26/2029
232820	AK	6	Cytec Industries Inc.....	..	..	2	2FE	6,997,130	102.643	7,185,010	7,000,000	6,998,349	0	273	0	3.950	3.955	MN	46,083	276,500	11/05/2014	05/01/2025

E10.19

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23317H	AA	0	DDR CORP.....	2			2FE	923,159	104.287	981,341	941,000	935,669	0	1,928	0	0	4.625	4.865	JJ.....	20,068	43,521	06/19/2012.	07/15/2022.
23317H	AB	8	DDR CORP.....	2			2FE	4,901,200	101.923	5,096,150	5,000,000	4,962,568	0	10,259	0	0	3.375	3.613	MN.....	21,563	168,750	05/22/2013.	05/15/2023.
23338V	AH	9	DTE ELECTRIC CO.....	2			1FE	4,908,963	115.890	4,925,325	4,250,000	4,905,988	0	(2,974)	0	0	4.050	3.208	MN.....	21,994	86,063	10/11/2019.	05/15/2048.
23338V	AJ	5	DTE ELECTRIC CO.....	2			1FE	3,277,710	114.248	3,427,440	3,000,000	3,275,144	0	(2,566)	0	0	3.950	3.444	MS.....	39,500	64,517	07/05/2019.	03/01/2049.
23371D	AE	4	DAE FUNDING LLC.....	2			3FE	2,399,000	105.166	2,523,984	2,400,000	2,399,203	0	180	0	0	5.750	5.760	MN.....	17,633	138,383	11/08/2018.	11/15/2023.
233835	AQ	0	Daimler Chrysler NA Holdings.....	1			1FE	19,446,532	148.717	18,489,985	12,433,000	18,087,175	0	(412,978)	0	0	8.500	3.500	JJ.....	478,498	1,056,805	05/11/2017.	01/18/2031.
23385H	AA	7	DAIRY FARMERS OF AMERICA.....	2			3FE	7,000,000	99.090	6,936,300	7,000,000	7,000,000	0	0	0	0	7.125	7.125	JD.....	41,563	498,750	09/15/2016.	01/01/9999.
23386#	AU	6	DAIRY FARMERS Series H.....	2			2FE	10,000,000	116.100	11,610,000	10,000,000	10,000,000	0	0	0	0	4.930	4.930	JJ.....	239,653	250,608	01/03/2019.	01/03/2031.
235851	AR	3	Danaher Corp.....	2			1FE	5,218,715	118.205	5,839,327	4,940,000	5,208,179	0	(6,042)	0	0	4.375	4.030	MS.....	63,637	216,125	03/21/2018.	09/15/2045.
237194	AM	7	Darden Restaurants Inc.....	2			2FE	13,912,583	101.341	14,729,914	14,535,000	13,925,530	0	10,777	0	0	4.550	4.819	FA.....	249,841	523,250	09/16/2019.	02/15/2048.
23745Q	AA	2	DARTMOUTH-HITCH HEALTH.....	2			1FE	18,993,250	111.371	21,160,490	19,000,000	18,993,362	0	110	0	0	4.178	4.180	FA.....	330,758	793,820	02/14/2018.	08/01/2048.
244199	BD	6	Deere & Company.....	1			1FE	16,118,440	124.246	16,151,980	13,000,000	15,260,948	0	(192,738)	0	0	5.375	3.283	AO.....	145,573	698,750	04/09/2015.	10/16/2029.
24617#	AA	9	DELAWARE NORTH COMPANIES INC BOSTON No.....	4			2PL	7,602,352	103.607	7,876,569	7,602,352	7,602,352	0	0	0	0	3.820	3.820	MN.....	37,915	290,410	11/14/2014.	11/14/2034.
247109	BR	1	DELMARVA PWR & LIGHT CO.....	2			1FE	2,699,121	106.362	2,813,275	2,645,000	2,696,123	0	(1,461)	0	0	4.000	3.868	JD.....	8,817	105,800	11/20/2017.	06/01/2042.
247109	BT	7	DELMARVA PWR & LIGHT CO.....	2			1FE	3,506,299	112.329	3,461,980	3,082,000	3,505,912	0	(387)	0	0	4.150	3.332	MN.....	16,343	0	12/17/2019.	05/15/2045.
247126	AJ	4	Delphi Auto System.....	2			2FE	9,963,090	105.953	10,595,300	10,000,000	9,982,737	0	3,677	0	0	4.150	4.195	MS.....	122,194	415,000	03/07/2014.	03/15/2024.
24715@	AF	1	DELOITTE & TOUCHE Series D Note D-7.....	1			1	5,000,000	107.258	5,362,900	5,000,000	5,000,000	0	0	0	0	6.390	6.390	MS.....	92,300	319,500	09/17/2009.	09/17/2021.
24715@	AK	0	DELOITTE & TOUCHE Series C Note C-17.....	1			1	10,000,000	107.479	10,747,900	10,000,000	10,000,000	0	0	0	0	4.350	4.350	MN.....	53,167	435,000	11/17/2011.	11/17/2023.
249030	AC	1	Dentsply International.....	2			2FE	2,989,590	102.836	3,085,080	3,000,000	2,997,999	0	1,169	0	0	4.125	4.168	FA.....	46,750	123,750	08/17/2011.	08/15/2021.
25272K	AG	8	DIAMOND 1 FIN/DIAMOND 2.....	2			2FE	3,998,280	108.466	4,338,640	4,000,000	3,999,140	0	221	0	0	5.450	5.457	JD.....	9,689	218,000	05/17/2016.	06/15/2023.
25272K	AK	9	DIAMOND 1 FIN/DIAMOND 2.....	2			2FE	6,977,495	115.096	7,481,240	6,500,000	6,847,022	0	(46,638)	0	0	6.020	5.008	JD.....	17,391	391,300	04/06/2017.	06/15/2026.
25278X	AN	9	DIAMONDBACK ENERGY INC.....	2			2FE	9,974,100	101.945	10,194,500	10,000,000	9,974,256	0	156	0	0	3.500	3.531	JD.....	25,278	0	11/20/2019.	12/01/2029.
25389J	AK	2	DIGITAL REALTY TRUST LP.....	2			2FE	5,646,635	103.377	6,174,708	5,973,000	5,852,765	0	40,255	0	0	3.625	4.411	AO.....	54,130	216,521	05/07/2014.	10/01/2022.
254010	AE	1	DIGNITY HEALTH.....	2			2FE	21,362,123	114.941	22,369,817	19,462,000	21,318,730	0	(12,426)	0	0	5.267	4.748	MN.....	170,844	1,025,064	09/28/2016.	11/01/2064.
25434*	AA	1	DIMENSIONAL FUND No. R-18.....	1			1PL	12,000,000	102.964	12,355,680	12,000,000	12,000,000	0	0	0	0	4.130	4.130	JD.....	31,663	495,600	12/08/2011.	12/08/2021.
25434*	AB	9	DIMENSIONAL FUND Series A.....	1			1PL	6,000,000	102.757	6,165,420	6,000,000	6,000,000	0	0	0	0	3.260	3.260	FA.....	73,893	195,600	02/15/2018.	02/15/2025.
25466A	AB	7	DISCOVER BANK.....	2			2FE	10,753,480	101.346	10,134,600	10,000,000	10,029,755	0	(100,595)	0	0	7.000	5.933	AO.....	147,778	700,000	03/24/2011.	04/15/2020.
25466A	AJ	0	DISCOVER BANK.....	2			2FE	8,926,730	103.844	9,345,960	9,000,000	8,946,716	0	7,008	0	0	3.450	3.551	JJ.....	132,825	310,500	02/02/2017.	07/27/2026.
254687	CZ	7	Walt Disney Co.....	2			1FE	2,999,270	107.100	3,213,000	3,000,000	2,999,354	0	84	0	0	3.700	3.705	MS.....	32,683	53,958	03/20/2019.	09/15/2024.
254687	DR	4	Walt Disney Co.....	1			1FE	10,229,970	134.462	11,745,256	8,735,000	10,127,787	0	(102,182)	0	0	7.280	4.957	JD.....	1,766	494,595	03/21/2019.	06/30/2028.
254687	ER	3	Walt Disney Co.....	2			1FE	1,674,310	144.394	2,021,516	1,400,000	1,668,497	0	(5,813)	0	0	6.150	4.707	FA.....	32,527	34,679	03/20/2019.	02/15/2041.
254687	FB	7	Walt Disney Co.....	2			1FE	2,996,782	127.601	3,828,030	3,000,000	2,996,782	0	0	0	0	4.750	4.757	MN.....	18,208	93,021	03/20/2019.	11/15/2046.
254709	AL	2	Discover Financial Svcs Inc.....	2			2FE	2,996,520	105.865	3,175,950	3,000,000	2,998,039	0	337	0	0	3.750	3.764	MS.....	36,563	112,500	03/02/2015.	03/04/2025.
25470D	AK	5	DISCOVERY COMMUNICATIONS.....	2			2FE	2,997,450	103.859	3,115,770	3,000,000	2,998,588	0	243	0	0	3.450	3.460	MS.....	30,475	103,500	02/25/2015.	03/15/2025.
25470D	AT	6	DISCOVERY COMMUNICATIONS.....	2			2FE	998,790	116.419	1,164,190	1,000,000	998,829	0	19	0	0	5.200	5.208	MS.....	14,589	52,000	09/07/2017.	09/20/2047.
25470D	BC	2	DISCOVERY COMMUNICATIONS.....	2			2FE	9,057,993	106.234	9,667,294	9,100,000	9,068,251	0	5,795	0	0	3.900	3.980	MN.....	45,348	354,900	04/04/2018.	11/15/2024.
25470D	BG	3	DISCOVERY COMMUNICATIONS.....	2			2FE	3,320,100	118.377	3,551,310	3,000,000	3,319,328	0	(772)	0	0	5.300	4.628	MN.....	20,317	76,850	11/05/2019.	05/15/2049.
25470X	AE	5	DISH DBS CORP.....	4			4FE	2,926,477	105.313	3,159,390	3,000,000	2,985,941	0	9,133	0	0	6.750	7.104	JD.....	16,875	202,500	10/21/2011.	06/01/2021.
257375	AF	2	DOMINION ENERGY GAS HOLDINGS.....	2			2FE	14,987,080	114.205	16,559,725	14,500,000	14,957,684	0	(10,892)	0	0	4.800	4.578	MN.....	116,000	696,000	09/29/2017.	11/01/2043.
257469	AJ	5	Dominion Resources Inc.....	2			2FE	4,957,750	120.440	6,022,000	5,000,000	4,972,902	0	1,334	0	0	5.250	5.306	FA.....	109,375	262,500	07/21/2003.	08/01/2033.

E10.20

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
260003	AG	3	Dover Corp.....	.....	..	.....	2FE	1,473,810	132.506	1,437,690	1,085,000	1,444,410	0	(13,168)	0	0	6.600	4.017	MS	21,085	71,610	09/15/2017	03/15/2038
260543	CE	1	Dow Chem Co.....	.....	..	.....	2FE	6,765,381	116.909	6,850,867	5,860,000	6,709,233	0	(24,103)	0	0	5.250	4.215	MN	39,311	307,650	07/31/2017	11/15/2041
260543	CG	6	Dow Chem Co.....	.....	..	.....	2FE	3,529,575	107.139	3,749,865	3,500,000	3,529,451	0	(124)	0	0	4.375	4.316	MN	19,566	76,563	07/31/2019	11/15/2042
260543	CR	2	Dow Chem Co.....	.....	..	.....	2FE	10,304,436	124.846	11,111,294	8,900,000	10,302,311	0	(2,113)	0	0	5.550	4.538	MN	42,535	249,750	12/20/2019	11/30/2048
260543	CV	3	Dow Chem Co.....	.....	..	.....	2FE	5,183,310	115.800	5,790,000	5,000,000	5,182,966	0	(344)	0	0	4.800	4.566	MN	30,667	116,667	11/07/2019	05/15/2049
26078J	AF	7	DowDuPont Inc.....	.....	..	.....	2FE	23,785,311	123.620	24,476,760	19,800,000	23,765,558	0	(19,753)	0	0	5.419	4.198	MN	137,101	621,529	12/27/2019	11/15/2048
26441Y	AY	3	Duke Realty LP.....	.....	..	.....	2FE	8,898,930	106.275	9,564,750	9,000,000	8,945,719	0	9,837	0	0	3.750	3.886	JD	28,125	337,500	11/12/2014	12/01/2024
26442C	AJ	3	DUKE ENERGY CAROLINAS.....	.....	..	.....	1FE	997,650	101.034	1,010,340	1,000,000	999,871	0	276	0	0	4.300	4.329	JD	1,911	43,000	06/02/2010	06/15/2020
26442E	AG	5	DUKE ENERGY OHIO INC.....	.....	..	.....	1FE	2,994,360	116.388	3,491,640	3,000,000	2,994,548	0	188	0	0	4.300	4.311	FA	53,750	72,742	01/03/2019	02/01/2049
26884L	AB	5	EQT CORP.....	.....	..	.....	2FE	3,341,479	103.244	3,305,873	3,202,000	3,238,813	0	(18,524)	0	0	4.875	4.229	MN	19,946	156,098	11/01/2013	11/15/2021
26884T	AD	4	ERAC USA FINANCE COMPANY.....	.....	..	.....	2FE	8,011,900	103.849	8,307,920	8,000,000	8,002,167	0	(1,268)	0	0	4.500	4.482	FA	135,000	360,000	06/01/2011	08/16/2021
26884T	AL	6	ERAC USA FINANCE COMPANY.....	.....	..	.....	2FE	5,033,000	105.851	5,292,550	5,000,000	5,016,796	0	(3,223)	0	0	3.850	3.771	MN	24,597	192,500	06/30/2014	11/15/2024
26884T	AN	2	ERAC USA FINANCE COMPANY.....	.....	..	.....	2FE	4,449,736	110.146	5,083,238	4,615,000	4,459,993	0	3,327	0	0	4.500	4.729	FA	78,455	202,500	10/16/2019	02/15/2045
26885B	AA	8	EQT MIDSTREAM PARTNERS L.....	.....	..	.....	2FE	10,241,546	97.301	10,070,654	10,350,000	10,294,411	0	10,797	0	0	4.000	4.130	FA	172,500	414,000	09/16/2014	08/01/2024
27004@	AA	5	EAGLES STADIUM INC Series A No. RA-17.....	.....	..	.....	2PL	6,162,119	107.429	6,619,903	6,162,119	6,162,119	0	0	0	0	4.580	4.581	JJ	130,137	282,225	10/01/2013	01/15/2039
277432	AL	4	Eastman Chemical.....	.....	..	.....	2FE	1,497,412	108.665	1,521,310	1,400,000	1,496,670	0	(742)	0	0	4.800	4.313	MS	22,400	0	09/13/2019	09/01/2042
277432	AN	0	Eastman Chemical.....	.....	..	.....	2FE	7,937,920	103.496	8,279,680	8,000,000	7,981,969	0	6,435	0	0	3.600	3.691	FA	108,800	288,000	05/29/2012	08/15/2022
277432	AP	5	Eastman Chemical.....	.....	..	.....	2FE	11,788,495	107.508	12,433,300	11,565,000	11,788,040	0	(809)	0	0	4.650	4.516	AO	113,530	338,636	09/13/2019	10/15/2044
277432	AR	1	Eastman Chemical.....	.....	..	.....	2FE	2,985,180	105.463	3,163,890	3,000,000	2,991,732	0	1,407	0	0	3.800	3.859	MS	33,567	114,000	11/10/2014	03/15/2025
278865	AL	4	Ecolab Inc.....	.....	..	.....	1FE	8,832,830	104.718	8,542,894	8,158,000	8,311,085	0	(75,366)	0	0	4.350	3.340	JD	22,672	354,873	04/10/2012	12/08/2021
278865	AW	0	Ecolab Inc.....	.....	..	.....	1FE	1,461,444	103.808	1,448,122	1,395,000	1,461,412	0	(32)	0	0	3.700	3.424	MN	8,603	0	12/20/2019	11/01/2046
283677	AW	2	El Paso Electric.....	.....	..	.....	2FE	3,072,808	124.400	3,296,600	2,650,000	3,024,991	0	(16,326)	0	0	6.000	4.697	MN	20,317	159,000	11/30/2016	05/15/2035
283677	AX	0	El Paso Electric.....	.....	..	.....	2FE	5,369,440	139.589	5,583,560	4,000,000	5,247,670	0	(41,677)	0	0	7.500	4.892	MS	88,333	300,000	11/30/2016	03/15/2038
28501*	AF	2	ELECTRIC TRANSMISSION TEXAS Series B No.....	.....	..	.....	.....	5,000,000	102.586	5,129,300	5,000,000	5,000,000	0	0	0	0	4.410	4.410	JD	1,838	220,500	06/28/2011	06/28/2021
286857	B@	5	Elizabethtown Gas Company.....	.....	..	.....	.....	15,000,000	107.342	16,101,300	15,000,000	15,000,000	0	0	0	0	4.370	4.370	JD	20,029	655,500	12/20/2018	12/20/2048
292480	AH	3	ENABLE MIDSTREAM PARTNER.....	.....	..	.....	2FE	12,671,712	102.434	13,009,118	12,700,000	12,686,178	0	2,844	0	0	3.900	3.927	MN	63,288	495,300	06/03/2014	05/15/2024
292480	AJ	9	ENABLE MIDSTREAM PARTNER.....	.....	..	.....	2FE	497,225	91.723	458,615	500,000	497,281	0	56	0	0	5.000	5.039	MN	3,194	12,500	08/29/2019	05/15/2044
292480	AM	2	ENABLE MIDSTREAM PARTNER.....	.....	..	.....	2FE	3,992,840	95.035	3,801,400	4,000,000	3,993,021	0	181	0	0	4.150	4.172	MS	49,800	0	09/04/2019	09/15/2029
29278N	AG	8	ENERGY TRANSFER OPERATNG.....	.....	..	.....	2FE	4,490,505	112.315	5,054,175	4,500,000	4,490,847	0	342	0	0	5.250	5.278	AO	49,875	177,188	01/08/2019	04/15/2029
29348Q	AB	8	ENOGEX LLC.....	.....	..	.....	2FE	9,918,000	100.728	10,072,800	10,000,000	9,997,814	0	10,437	0	0	6.250	6.361	MS	184,028	625,000	11/10/2009	03/15/2020
29364W	AK	4	Entergy Louisiana LLC.....	.....	..	.....	1FE	2,006,165	114.499	2,003,733	1,750,000	1,899,211	0	(27,881)	0	0	5.400	3.468	MN	15,750	94,500	12/15/2015	11/01/2024
29364W	AX	6	Entergy Louisiana LLC.....	.....	..	.....	1FE	9,940,200	103.389	10,338,900	10,000,000	9,952,241	0	3,438	0	0	3.050	3.100	JD	25,417	305,000	05/16/2016	06/01/2031
29364W	BA	5	Entergy Louisiana LLC.....	.....	..	.....	2FE	1,996,880	113.051	2,261,020	2,000,000	1,997,145	0	161	0	0	4.000	4.014	MS	23,556	80,000	03/20/2018	03/15/2033
29366M	AA	6	ENTERGY ARKANSAS LLC.....	.....	..	.....	1FE	3,083,700	116.757	3,502,710	3,000,000	3,082,748	0	(952)	0	0	4.200	4.037	AO	31,500	67,200	04/12/2019	04/01/2049
29366W	AA	4	ENTERGY MISSISSIPPI INC.....	.....	..	.....	1FE	6,201,390	109.146	6,548,760	6,000,000	6,201,227	0	(163)	0	0	3.850	3.657	JD	19,250	112,933	11/13/2019	06/01/2049
29379V	BA	0	Enterprise Products Oper.....	.....	..	.....	2FE	6,163,326	116.159	6,199,406	5,337,000	6,157,724	0	(5,602)	0	0	4.850	3.854	MS	76,215	0	09/25/2019	03/15/2044
29379V	BE	2	Enterprise Products Oper.....	.....	..	.....	2FE	3,488,835	106.714	3,734,990	3,500,000	3,493,855	0	1,068	0	0	3.750	3.788	FA	49,583	131,250	10/02/2014	02/15/2025
29379V	BW	2	Enterprise Products Oper.....	.....	..	.....	2FE	7,427,190	107.430	7,520,100	7,000,000	7,425,589	0	(1,601)	0	0	4.200	3.854	JJ	142,100	0	10/11/2019	01/31/2050
294429	AG	0	Equifax Inc.....	.....	..	.....	2FE	4,118,708	128.561	4,498,349	3,499,000	4,077,119	0	(19,238)	0	0	7.000	5.516	JD	122,465	244,930	09/26/2017	07/01/2037
294429	AJ	4	Equifax Inc.....	.....	..	.....	2FE	8,734,636	102.938	9,223,245	8,960,000	8,878,125	0	25,802	0	0	3.300	3.629	JD	13,141	295,680	06/10/2014	12/15/2022
29717P	AD	9	ESSEX PORTFOLIO LP.....	.....	..	.....	2FE	1,004,510	103.442	1,034,420	1,000,000	1,001,345	0	(518)	0	0	3.625	3.567	FA	13,694	36,250	03/11/2013	08/15/2022

E10.21

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29717P	AJ	6	ESSEX PORTFOLIO LP.....	..	..	2	2FE	4,385,784	102.960	4,267,692	4,145,000	4,183,654	0	(38,643)	0	5.200	4.198	MS	63,465	215,540	04/01/2014	03/15/2021
29717P	AL	1	ESSEX PORTFOLIO LP.....	..	..	2	2FE	7,315,097	102.882	7,592,692	7,380,000	7,355,403	0	7,547	0	3.375	3.492	JJ	114,851	249,075	04/01/2014	01/15/2023
29736R	AG	5	ESTEE LAUDER CO INC.....	..	..	2	1FE	7,756,157	117.933	8,749,449	7,419,000	7,735,640	0	(7,197)	0	4.375	4.100	JD	14,426	324,581	06/07/2017	06/15/2045
29736R	AK	6	ESTEE LAUDER CO INC.....	..	..	2	1FE	8,157,050	116.357	9,308,560	8,000,000	8,150,067	0	(3,203)	0	4.150	4.033	MS	97,756	332,000	08/08/2017	03/15/2047
29977A	B#	1	Evercore Partners Inc SERIES F.....	..	..	2	..	5,000,000	105.500	5,275,000	5,000,000	5,000,000	0	0	0	4.440	4.438	AO	92,500	0	08/01/2019	08/01/2031
29977A	B@	3	Evercore Partners Inc SERIES E.....	..	..	2	..	2,000,000	105.303	2,106,060	2,000,000	2,000,000	0	0	0	4.340	4.338	AO	36,167	0	08/01/2019	08/01/2029
30161M	AG	8	Exelon Generation Co LLC.....	..	..	2	2FE	2,790,600	120.603	3,015,075	2,500,000	2,773,264	0	(7,644)	0	6.250	5.347	AO	39,063	156,250	08/15/2017	10/01/2039
30231G	AW	2	Exxon Mobil Corporation.....	..	..	2	1FE	12,007,100	117.309	14,077,080	12,000,000	12,007,063	0	(37)	0	4.114	4.110	MS	164,560	493,680	10/03/2018	03/01/2046
30231G	AZ	5	Exxon Mobil Corporation.....	..	..	2	1FE	3,037,080	99.768	2,993,040	3,000,000	3,036,934	0	(146)	0	3.095	3.031	FA	34,819	0	10/02/2019	08/16/2049
30251B	AB	4	FMR LLC.....	..	..	1	1FE	7,390,089	140.447	7,907,166	5,630,000	7,262,796	0	(51,351)	0	6.450	4.270	MN	46,401	363,135	09/29/2017	11/15/2039
30251B	AC	2	FMR LLC.....	..	..	1	1FE	29,019,004	142.392	31,900,080	22,403,000	28,555,476	0	(174,659)	0	6.500	4.467	JD	68,765	1,456,195	06/06/2017	12/14/2040
30251B	AE	8	FMR LLC.....	..	..	1	1FE	4,363,959	124.952	4,715,688	3,774,000	4,341,557	0	(10,948)	0	5.150	4.129	FA	80,984	167,633	12/19/2019	02/01/2043
30288*	AE	0	FLNG Liquefaction 2 LLC.....	..	..	4	2FE	18,000,000	106.149	19,106,820	18,000,000	18,000,000	0	0	0	4.390	4.389	JD	2,195	482,900	05/21/2019	12/31/2038
314275	AC	2	Federated Retail Holding.....	..	..	2	2FE	10,968,300	106.418	10,641,800	10,000,000	10,875,406	0	(29,683)	0	6.375	5.577	MS	187,708	637,500	08/25/2016	03/15/2037
31428X	AW	6	FedEx Corp.....	..	..	2	2FE	4,123,720	109.629	4,385,160	4,000,000	4,120,849	0	(2,557)	0	5.100	4.885	JJ	94,067	204,000	10/04/2018	01/15/2044
31428X	BB	1	FedEx Corp.....	..	..	2	2FE	4,623,550	96.951	4,847,550	5,000,000	4,654,840	0	7,245	0	4.100	4.565	FA	85,417	205,000	05/13/2015	02/01/2045
31428X	BC	9	FedEx Corp.....	..	..	2	2FE	9,984,500	103.709	10,370,900	10,000,000	9,991,642	0	1,490	0	3.200	3.218	FA	133,333	320,000	01/06/2015	02/01/2025
31428X	BG	0	FedEx Corp.....	..	..	2	2FE	4,027,440	102.731	4,109,240	4,000,000	4,026,042	0	(527)	0	4.550	4.507	AO	45,500	182,000	03/28/2017	04/01/2046
31428X	BN	5	FedEx Corp.....	..	..	2	2FE	2,859,840	100.336	3,010,080	3,000,000	2,861,715	0	1,875	0	4.400	4.703	JJ	60,867	66,000	04/26/2019	01/15/2047
31428X	BQ	8	FedEx Corp.....	..	..	2	2FE	6,436,156	96.490	6,735,002	6,980,000	6,443,266	0	7,110	0	4.050	4.531	FA	106,794	80,595	10/17/2019	02/15/2048
31428X	BS	4	FedEx Corp.....	..	..	2	2FE	2,306,080	109.165	2,183,300	2,000,000	2,304,092	0	(1,988)	0	4.950	4.043	AO	20,350	49,500	08/19/2019	10/17/2048
31620M	AK	2	Fidelity National Information.....	..	..	2	2FE	2,976,240	104.109	3,123,270	3,000,000	2,991,242	0	2,465	0	3.500	3.595	AO	22,167	105,000	04/10/2013	04/15/2023
31620M	AM	8	Fidelity National Information.....	..	..	2	2FE	4,981,100	106.407	5,320,350	5,000,000	4,990,736	0	1,881	0	3.875	3.921	JD	13,993	193,750	05/27/2014	06/05/2024
31620M	AZ	9	Fidelity National Information.....	..	..	2	2FE	3,252,039	119.366	3,965,339	3,322,000	3,253,535	0	1,099	0	4.750	4.885	MN	20,163	157,795	10/04/2018	05/15/2048
316773	CH	1	Fifth Third Bancorp.....	..	..	2	2FE	13,669,887	152.654	15,645,508	10,249,000	13,491,854	0	(102,475)	0	8.250	5.404	MS	281,848	762,341	05/08/2019	03/01/2038
31847R	AF	9	FIRST AMERICAN FINANCIAL.....	..	..	2	2FE	4,998,750	106.993	5,349,650	5,000,000	4,999,341	0	118	0	4.600	4.603	MN	29,389	230,000	11/05/2014	11/15/2024
320867	AC	8	First Midwest Bancorp Inc.....	..	..	2	3FE	7,331,180	111.510	8,251,740	7,400,000	7,349,326	0	5,934	0	5.875	6.000	MS	111,103	434,750	09/22/2016	09/29/2026
336158	AK	6	First Republic Bank.....	..	..	2	1FE	1,006,410	100.970	1,009,700	1,000,000	1,005,550	0	(860)	0	2.500	2.256	JD	1,736	12,500	08/12/2019	06/06/2022
33616C	AB	6	First Republic Bank.....	..	..	2	2FE	12,391,464	110.318	13,850,425	12,555,000	12,398,561	0	3,029	0	4.375	4.455	FA	228,867	549,281	07/26/2017	08/01/2046
337738	AV	0	Fiserv Inc.....	..	..	2	2FE	8,545,740	113.648	9,091,840	8,000,000	8,543,972	0	(1,768)	0	4.400	3.996	JJ	182,844	0	10/11/2019	07/01/2049
337915	AA	0	FIRSTMERIT CORPORATION.....	..	..	2	2FE	8,253,598	105.476	8,427,532	7,990,000	8,084,244	0	(28,157)	0	4.350	3.941	FA	141,922	347,565	05/28/2013	02/04/2023
337930	AC	5	FLAGSTAR BANCORP INC.....	..	..	2	2FE	1,999,980	104.454	2,089,080	2,000,000	2,000,000	0	0	0	6.125	6.125	JJ	56,486	122,500	06/29/2016	07/15/2021
33829T	AA	4	FIVE CORNERS FUNDING TRS.....	..	..	1	1FE	5,333,650	108.556	5,427,800	5,000,000	5,153,824	0	(36,422)	0	4.419	3.561	MN	28,233	220,950	09/02/2014	11/15/2023
340711	AT	7	Florida Gas Transmission.....	..	..	2	2FE	1,996,520	101.690	2,033,800	2,000,000	1,999,760	0	428	0	5.450	5.473	JJ	50,261	109,000	07/08/2010	07/15/2020
341081	FL	6	Florida Pwr & Lt Co.....	..	..	2	1FE	2,039,400	113.872	2,277,440	2,000,000	2,036,983	0	(898)	0	4.050	3.931	AO	20,250	81,000	02/15/2017	10/01/2044
341081	FU	6	Florida Pwr & Lt Co.....	..	..	2	1FE	14,992,050	114.554	17,183,100	15,000,000	14,992,251	0	201	0	3.990	3.993	MS	199,500	307,563	02/21/2019	03/01/2049
341081	FX	0	Florida Pwr & Lt Co.....	..	..	2	1FE	2,980,890	101.078	3,032,340	3,000,000	2,981,016	0	126	0	3.150	3.183	AO	28,350	0	09/10/2019	10/01/2049
341099	CH	0	Florida Power Corp.....	..	..	1	1FE	4,993,400	139.968	6,998,400	5,000,000	4,994,749	0	157	0	6.350	6.360	MS	93,486	317,500	09/13/2007	09/15/2037
341099	CN	7	Florida Pwr Corp.....	..	..	1	1FE	4,582,596	132.673	4,510,882	3,400,000	4,580,489	0	(2,107)	0	5.650	3.288	AO	48,025	0	12/11/2019	04/01/2040
34110Q	AL	2	DUKE ENERGY FLORIDA INC.....	..	..	1	1FE	6,627,550	125.891	6,294,550	5,000,000	6,096,935	0	(115,015)	0	6.750	3.598	FA	140,625	337,500	01/15/2015	02/01/2028
343498	AB	7	Flowers Foods Inc.....	..	..	2	2FE	2,905,770	102.035	3,061,050	3,000,000	2,913,942	0	8,172	0	3.500	3.989	AO	26,250	52,500	04/02/2019	10/01/2026

E10.22

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34354P AC 9	Flowserve Corp.....	2FE				2FE	4,980,750	101.993	5,099,650	5,000,000	4,994,125	0	2,033	0	0	3.500	3.546	MS	51,528	175,000	09/06/2012	09/15/2022	
34354P AD 7	Flowserve Corp.....	2FE				2FE	10,018,100	103.256	10,325,600	10,000,000	10,009,401	0	(2,244)	0	0	4.000	3.973	MN	51,111	400,000	11/04/2015	11/15/2023	
34486* AA 0	Football Club No. 39.....	1FE				1FE	4,000,000	102.890	4,115,600	4,000,000	4,000,000	0	0	0	0	3.410	3.410	OCT	33,342	139,052	08/30/2012	10/05/2024	
345370 CQ 1	Ford Mtr Co.....	2FE				2FE	12,868,480	88.644	11,523,720	13,000,000	12,875,795	0	2,735	0	0	4.750	4.818	JJ	284,736	617,500	03/21/2017	01/15/2043	
345370 CR 9	Ford Mtr Co.....	3FE				3FE	1,015,590	103.312	1,033,120	1,000,000	1,011,726	0	(1,486)	0	0	4.346	4.144	JD	2,777	43,460	04/06/2017	12/08/2026	
345370 CS 7	Ford Mtr Co.....	3FE				3FE	8,708,310	94.992	8,074,320	8,500,000	8,701,246	0	(3,714)	0	0	5.291	5.124	JD	28,733	449,735	01/09/2018	12/08/2046	
345397 VR 1	Ford Mtr Cr Co.....	3FE				3FE	4,655,625	103.233	4,800,335	4,650,000	4,650,771	0	(671)	0	0	5.750	5.734	FA	111,406	267,375	02/04/2011	02/01/2021	
345397 WF 6	Ford Mtr Cr Co.....	3FE				3FE	2,229,975	103.428	2,327,130	2,250,000	2,243,671	0	2,147	0	0	4.250	4.361	MS	26,828	95,625	09/20/2012	09/20/2022	
347382 AA 1	FT GORDON HOUSING.....	2FE				2FE	5,057,012	127.704	5,261,405	4,120,000	5,018,054	0	(12,184)	0	0	6.124	4.776	MN	32,239	252,309	08/01/2016	05/15/2051	
347466 AC 8	IRWIN LAND LLC.....	1FE				1FE	6,425,224	114.034	6,716,603	5,890,000	6,389,242	0	(21,161)	0	0	5.170	4.424	JD	13,534	304,513	03/29/2018	12/15/2035	
348609 AG 3	FT SAM HOUSTON MILIT HSG.....	1FE				1FE	11,351,100	122.624	11,551,181	9,420,000	11,333,961	0	(17,139)	0	0	6.075	4.795	MS	168,500	286,133	05/09/2019	03/15/2050	
34959J AH 1	Fortive Corp.....	2FE				2FE	5,064,432	103.393	4,962,864	4,800,000	5,062,926	0	(1,506)	0	0	4.300	3.959	JD	9,173	103,200	09/17/2019	06/15/2046	
349631 AN 1	Fortune Brands Inc.....	2FE				2FE	921,810	114.602	1,146,020	1,000,000	936,899	0	2,182	0	0	5.875	6.515	JJ	27,090	58,750	04/27/2011	01/15/2036	
34964C AE 6	FORTUNE BRANDS HOME & SE.....	2FE				2FE	6,988,100	101.200	7,084,000	7,000,000	6,988,410	0	310	0	0	3.250	3.270	MS	68,250	0	09/09/2019	09/15/2029	
35137L AE 5	FOX CORP.....	2FE				2FE	18,883,036	127.191	20,477,751	16,100,000	18,862,025	0	(21,011)	0	0	5.576	4.491	JJ	389,019	309,468	09/09/2019	01/25/2049	
354613 AK 7	Franklin Resources Inc.....	1FE				1FE	9,982,700	103.242	10,324,200	10,000,000	9,990,316	0	1,686	0	0	2.850	2.870	MS	72,402	285,000	03/25/2015	03/30/2025	
35671D AZ 8	Freeport McMoRan Inc.....	3FE				3FE	1,127,500	102.031	2,040,620	2,000,000	1,503,581	0	116,465	0	0	3.875	13.719	MS	22,819	77,500	02/22/2016	03/15/2023	
35906A AH 1	FRONTIER COMMUNICATIONS.....	5FE				5FE	1,797,630	59.920	1,797,600	3,000,000	1,797,630	0	(2,357)	1,203,077	0	8.500	8.414	AO	53,833	255,000	08/09/2011	04/15/2020	
35906A AZ 1	FRONTIER COMMUNICATIONS.....	5FE				5FE	2,437,500	48.750	2,437,500	5,000,000	2,437,500	0	28,508	2,315,506	0	11.000	12.230	MS	161,944	550,000	02/08/2016	09/15/2025	
360271 AJ 9	Fulton Financial Corp.....	2FE				2FE	4,971,800	106.900	5,345,000	5,000,000	4,984,665	0	2,751	0	0	4.500	4.571	MN	28,750	225,000	11/12/2014	11/15/2024	
361448 AX 1	GATX CORP.....	2FE				2FE	7,522,944	104.027	8,655,046	8,320,000	7,534,696	0	11,752	0	0	4.500	5.174	MS	94,640	374,400	03/20/2019	03/30/2045	
36155W AK 2	GCI INC.....	4FE				4FE	2,716,875	104.791	2,829,357	2,700,000	2,709,696	0	(2,553)	0	0	6.875	6.751	AO	39,188	185,625	11/17/2016	04/15/2025	
364760 AK 4	Gap Inc.....	2FE				2FE	5,754,788	103.891	5,999,705	5,775,000	5,771,708	0	2,408	0	0	5.950	5.997	AO	75,404	343,613	04/07/2011	04/12/2021	
36804P AF 3	GATX Financial 144A.....	2FE				2FE	619,682	109.166	676,482	619,682	619,682	0	0	0	0	5.697	5.698	JJ	17,554	35,303	03/17/2005	01/02/2025	
36877* AA 2	GENCONN ENRGY LLC No. R-28.....	1PL				1PL	13,548,861	115.764	15,684,704	13,548,861	13,548,861	0	0	0	0	4.730	4.731	JJ	295,508	640,861	09/17/2013	07/25/2041	
369604 BF 9	General Electric Co.....	2FE				2FE	1,005,200	102.952	1,029,520	1,000,000	1,004,854	0	(127)	0	0	4.125	4.092	AO	9,396	41,250	11/14/2016	10/09/2042	
369604 BH 5	General Electric Co.....	2FE				2FE	16,756,040	109.438	17,510,080	16,000,000	16,716,823	0	(19,882)	0	0	4.500	4.196	MS	220,000	720,000	06/26/2018	03/11/2044	
369604 BQ 5	General Electric Co.....	2FE				2FE	1,960,000	98.098	1,961,960	2,000,000	1,960,000	0	0	0	0	5.000	5.102	JD	4,444	100,000	06/26/2018	01/01/9999	
36962G XZ 2	General Electric Capital Corp.....	2FE				2FE	5,523,850	128.365	6,418,250	5,000,000	5,327,867	0	(17,794)	0	0	6.750	5.985	MS	99,375	337,500	01/30/2003	03/15/2032	
370334 BJ 2	General Mills Inc.....	2FE				2FE	9,543,929	123.674	10,314,412	8,340,000	9,451,640	0	(33,030)	0	0	5.400	4.404	JD	20,016	450,360	03/10/2017	06/15/2040	
370334 CC 6	General Mills Inc.....	2FE				2FE	2,014,320	101.587	2,031,740	2,000,000	2,012,308	0	(2,012)	0	0	2.976	3.430	JAJO	12,565	35,120	05/01/2019	10/17/2023	
370334 CG 7	General Mills Inc.....	2FE				2FE	4,989,900	111.423	5,571,150	5,000,000	4,991,341	0	855	0	0	4.200	4.225	AO	43,167	210,000	04/03/2018	04/17/2028	
37045V AL 4	General Motors Co.....	2FE				2FE	8,616,215	117.548	9,991,580	8,500,000	8,611,625	0	(1,634)	0	0	6.750	6.643	AO	143,438	573,750	02/19/2016	04/01/2046	
37045X AL 0	GENERAL MOTORS FINL CO.....	2FE				2FE	2,431,250	105.375	2,634,375	2,500,000	2,471,624	0	7,609	0	0	4.250	4.618	MN	13,576	106,250	02/07/2014	05/15/2023	
37045X AQ 9	GENERAL MOTORS FINL CO.....	2FE				2FE	4,000,000	103.626	4,145,040	4,000,000	4,000,000	0	0	0	0	4.375	4.375	MS	46,667	175,000	09/22/2014	09/25/2021	
37045X AS 5	GENERAL MOTORS FINL CO.....	2FE				2FE	4,973,900	105.117	5,255,850	5,000,000	4,985,563	0	2,534	0	0	4.000	4.064	JJ	92,222	200,000	01/07/2015	01/15/2025	
37045X AZ 9	GENERAL MOTORS FINL CO.....	2FE				2FE	2,995,890	106.893	3,206,790	3,000,000	2,997,512	0	390	0	0	4.300	4.317	JJ	60,200	129,000	07/08/2015	07/13/2025	
37045X CG 9	GENERAL MOTORS FINL CO.....	2FE				2FE	1,828,640	101.999	2,039,980	2,000,000	1,847,446	0	15,141	0	0	3.850	5.018	JJ	37,644	77,000	10/02/2018	01/05/2028	
37045X CS 3	GENERAL MOTORS FINL CO.....	2FE				2FE	3,998,200	113.028	4,521,120	4,000,000	3,998,332	0	132	0	0	5.650	5.656	JJ	102,956	113,000	01/14/2019	01/17/2029	
37247D AP 1	Genworth Financial Inc.....	4FE				4FE	4,890,000	105.565	5,278,250	5,000,000	4,973,057	0	13,511	0	0	7.625	7.961	MS	102,726	381,250	03/08/2012	09/24/2021	
372546 AU 5	GEORGE WASHINGTON UNIVER.....	1FE				1FE	10,748,100	125.233	12,523,300	10,000,000	10,695,305	0	(14,319)	0	0	4.868	4.413	MS	143,336	486,800	12/03/2015	09/15/2045	

E10.23

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
372917 AS 3	Genzyme Corp-General Division.....		.....	..	.....	1FE	4,010,600	101.411	4,056,440	4,000,000	4,000,601	0	(1,280)	0	0	5.000	4.966	JD	8,889	200,000	06/15/2010	06/15/2020
373298 BR 8	Georgia Pac Corp.....		.....	..	.....	1FE	1,020,000	141.469	1,414,690	1,000,000	1,013,619	0	(902)	0	0	7.750	7.552	MN	9,903	77,500	04/09/2010	11/15/2029
373298 CF 3	Georgia Pac Corp.....		.....	..	.....	1FE	1,850,000	121.508	2,430,160	2,000,000	1,939,943	0	11,888	0	0	8.000	8.902	JJ	73,778	160,000	07/29/2008	01/15/2024
37331N AB 7	GEORGIA-PACIFIC LLC.....		.....	..	.....	1FE	1,988,000	102.784	2,055,680	2,000,000	1,998,670	0	1,522	0	0	5.400	5.483	MN	18,000	108,000	08/24/2011	11/01/2020
373334 FS 5	Georgia Pwr Co.....		.....	..	.....	2FE	1,999,520	108.614	2,172,280	2,000,000	1,999,880	0	32	0	0	5.750	5.752	AO	24,278	115,000	04/11/2003	04/15/2023
373334 GC 9	Georgia Pwr Co.....		.....	..	.....	2FE	5,466,500	120.022	6,001,100	5,000,000	5,409,426	0	(14,855)	0	0	5.650	4.937	MS	94,167	282,500	10/29/2015	03/01/2037
373334 JN 2	Georgia Pwr Co.....		.....	..	.....	2FE	5,672,750	124.408	6,220,400	5,000,000	5,601,561	0	(18,576)	0	0	5.950	4.967	FA	123,958	297,500	10/29/2015	02/01/2039
375558 AQ 6	Gilead Sciences Inc.....		.....	..	.....	1FE	10,053,910	102.570	10,257,000	10,000,000	10,008,277	0	(6,341)	0	0	4.500	4.431	AO	112,500	450,000	06/27/2011	04/01/2021
375558 AU 7	Gilead Sciences Inc.....		.....	..	2	1FE	2,993,100	104.346	3,130,380	3,000,000	2,998,421	0	773	0	0	4.400	4.429	JD	11,000	132,000	12/06/2011	12/01/2021
375558 BJ 1	Gilead Sciences Inc.....		.....	..	2	1FE	1,988,600	110.641	2,212,820	2,000,000	1,989,877	0	418	0	0	4.000	4.042	MS	26,667	80,000	09/15/2016	09/01/2036
375558 BK 8	Gilead Sciences Inc.....		.....	..	2	1FE	7,921,240	111.232	8,898,560	8,000,000	7,920,740	0	760	0	0	4.150	4.210	MS	110,667	269,750	04/29/2019	03/01/2047
377372 AE 7	Glaxosmithkline Cap Inc.....		.....	..	.....	1FE	28,153,840	143.441	30,122,610	21,000,000	27,882,202	0	(189,362)	0	0	6.375	3.860	MN	171,062	1,147,500	10/02/2019	05/15/2038
378272 AH 1	GLENCORE FUNDING LLC.....		.....	..	.....	2FE	2,340,000	106.290	3,188,700	3,000,000	2,610,303	0	72,263	0	0	4.625	8.259	AO	23,896	138,750	10/02/2015	04/29/2024
38141E A5 8	Goldman Sachs Group Inc.....		.....	..	.....	1FE	3,847,840	100.699	4,027,960	4,000,000	3,995,940	0	19,426	0	0	5.375	5.889	MS	63,306	215,000	05/13/2010	03/15/2020
38141G VS 0	Goldman Sachs Group Inc.....		.....	..	2	1FE	5,259,600	121.893	6,094,650	5,000,000	5,245,898	0	(5,191)	0	0	4.750	4.425	AO	46,181	237,500	03/21/2017	10/21/2045
38143U 8G 9	Goldman Sachs Group LP.....		.....	..	.....	1FE	10,000,000	101.702	10,170,200	10,000,000	10,000,000	0	0	0	0	3.665	2.406	FMAN	37,664	431,716	02/22/2016	02/25/2021
38143Y AC 7	Goldman Sachs Group Inc.....		.....	..	.....	2FE	4,590,950	133.297	6,664,850	5,000,000	4,667,262	0	10,495	0	0	6.450	7.147	MN	53,750	322,500	05/19/2010	05/01/2036
382388 AW 6	Goodrich Corporation.....		.....	..	.....	2FE	1,014,250	100.443	1,004,430	1,000,000	1,000,290	0	(1,722)	0	0	4.875	4.695	MS	16,250	48,750	12/17/2009	03/01/2020
38238Q AL 0	Goodrich Corp.....		.....	..	.....	2FE	4,808,559	126.934	5,616,830	4,425,000	4,631,129	0	(19,653)	0	0	7.100	6.339	MN	40,145	314,175	04/30/2007	11/15/2027
384802 AB 0	Grainger WW Inc.....		.....	..	2	1FE	17,771,680	119.385	20,295,450	17,000,000	17,712,372	0	(16,097)	0	0	4.600	4.321	JD	34,756	782,000	02/26/2016	06/15/2045
384802 AC 8	Grainger WW Inc.....		.....	..	2	1FE	4,976,440	103.076	5,153,800	5,000,000	4,978,086	0	478	0	0	3.750	3.776	MN	23,958	187,500	05/09/2016	05/15/2046
384802 AD 6	Grainger WW Inc.....		.....	..	2	1FE	10,501,892	111.437	11,673,026	10,475,000	10,500,505	0	(515)	0	0	4.200	4.185	MN	56,216	439,950	05/16/2017	05/15/2047
391382 AB 4	GREAT-WEST LIFECO FINANC.....		.....	..	2	1FE	17,920,965	109.303	19,674,540	18,000,000	17,924,857	0	1,444	0	0	4.150	4.176	JD	58,100	747,000	06/09/2017	06/03/2047
393154 R* 2	Green Mountain Pwr Corp.....		.....	..	.....	1IF	15,000,000	110.587	16,588,050	15,000,000	15,000,000	0	0	0	0	3.950	3.950	JD	29,625	296,250	06/13/2019	06/13/2039
39951@ AA 3	WESTIN NATIONAL HARBOR.....		.....	..	4	1PL	12,000,000	110.244	13,229,280	12,000,000	12,000,000	0	0	0	0	4.640	4.685	MON	24,747	556,800	04/17/2018	04/15/2048
39952@ AA 2	TRIANGLE PLAZA.....		.....	..	4	1PL	2,000,000	119.291	2,385,820	2,000,000	2,000,000	0	0	0	0	5.180	5.236	MON	4,604	103,600	11/29/2018	11/15/2054
401378 AC 8	GUARDIAN LIFE INSURANCE.....		.....	..	.....	1FE	8,956,230	122.058	10,985,220	9,000,000	8,956,617	0	138	0	0	4.850	4.875	JD	190,363	436,500	01/18/2017	01/24/2077
402524 AE 2	Gulf South Pipeline.....		.....	..	2	2FE	2,989,230	103.188	3,095,640	3,000,000	2,996,951	0	1,159	0	0	4.000	4.044	JD	5,333	120,000	06/07/2012	06/15/2022
404119 BX 6	HCA Inc.....		.....	..	2	2FE	7,176,720	106.166	7,431,620	7,000,000	7,171,942	0	(4,778)	0	0	4.125	3.804	JD	12,833	146,781	09/13/2019	06/15/2029
404119 BZ 1	HCA Inc.....		.....	..	2	2FE	2,955,840	111.809	3,354,270	3,000,000	2,956,196	0	356	0	0	5.250	5.349	JD	7,000	80,063	06/05/2019	06/15/2049
40414L AJ 8	HCP INC.....		.....	..	.....	2FE	4,977,000	106.705	5,335,250	5,000,000	4,989,937	0	2,340	0	0	4.250	4.307	MN	27,153	212,500	11/05/2013	11/15/2023
40414L AK 5	HCP INC.....		.....	..	2	2FE	2,986,110	106.916	3,207,480	3,000,000	2,993,532	0	1,389	0	0	4.200	4.257	MS	42,000	126,000	02/12/2014	03/01/2024
40414L AL 3	HCP INC.....		.....	..	2	2FE	4,981,500	106.364	5,318,200	5,000,000	4,990,561	0	1,829	0	0	3.875	3.920	FA	73,194	193,750	08/07/2014	08/15/2024
406216 BD 2	Halliburton Co.....		.....	..	2	2FE	2,033,040	104.012	2,080,240	2,000,000	2,027,751	0	(5,289)	0	0	3.500	3.060	FA	29,167	35,000	04/22/2019	08/01/2023
406216 BK 6	Halliburton Co.....		.....	..	2	2FE	17,780,413	114.161	18,562,579	16,260,000	17,769,883	0	(10,530)	0	0	5.000	4.389	MN	103,883	437,500	11/26/2019	11/15/2045
410867 AA 3	Hanover Insurance Group.....		.....	..	.....	2FE	3,725,000	122.780	6,139,000	5,000,000	4,264,632	0	82,389	0	0	7.625	11.057	AO	80,486	381,250	12/03/2008	10/15/2025
41242* AS 1	HARDWOOD FUNDING LLC Series Q No. Q-23.....		.....	..	.....	1FE	1,000,000	103.336	1,033,360	1,000,000	1,000,000	0	0	0	0	3.380	3.380	JD	2,253	33,988	06/07/2013	06/07/2023
41242* BM 3	Hardwood Funding (NBA).....		.....	..	.....	1FE	10,000,000	112.690	11,269,000	10,000,000	10,000,000	0	0	0	0	4.060	4.060	JD	27,067	479,306	10/04/2018	06/07/2033
41242* BN 1	Hardwood Funding (NBA).....		.....	..	.....	1FE	2,000,000	114.412	2,288,240	2,000,000	2,000,000	0	0	0	0	4.230	4.230	JD	5,640	99,875	10/04/2018	06/07/2038
412822 AE 8	Harley Davidson Inc.....		.....	..	2	2FE	26,763,992	103.542	26,323,483	25,423,000	26,673,592	0	(28,386)	0	0	4.625	4.298	JJ	499,721	1,175,814	05/22/2017	07/28/2045
413875 AT 2	Harris Corporation.....		.....	..	2	2FE	9,990,776	123.192	11,740,198	9,530,000	9,965,315	0	(9,055)	0	0	5.054	4.739	AO	85,626	481,646	12/21/2016	04/27/2045

E10.24

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
416515	BA	1	Hartford Financial Svcs Group.....	..	..	2FE	4,945,400	140.072	5,602,880	4,000,000	4,876,692	0	(24,843)	0	0	6.625	4.905	MS	66,986	265,000	02/02/2017	03/30/2040
416518	AC	2	HARTFORD FINL SVCS GRP.....	..	..	2FE	3,555,261	137.746	3,925,761	2,850,000	3,511,737	0	(16,089)	0	0	6.625	4.901	AO	39,860	188,813	02/24/2017	04/15/2042
418056	AS	6	Hasbro Inc.....	..	..	2FE	19,614,540	116.049	19,148,085	16,500,000	19,386,841	0	(81,436)	0	0	6.350	4.968	MS	308,504	1,047,750	01/18/2017	03/15/2040
41884#	AA	9	HATCHET RIDGE WIND Cert R-7.....	..	..	4	5,584,390	101.342	5,659,332	5,584,390	5,584,390	0	0	0	0	5.950	5.950	JD	15,691	332,271	12/14/2010	12/14/2029
421946	AH	7	Healthcare Realty Trust Inc.....	..	2	2FE	7,190,060	103.254	7,955,721	7,705,000	7,496,612	0	57,357	0	0	3.750	4.647	AO	60,998	288,938	02/12/2014	04/15/2023
42217K	BA	3	HEALTH CARE REIT INC.....	..	2	2FE	2,490,775	104.347	2,608,675	2,500,000	2,496,865	0	903	0	0	3.750	3.792	MS	27,604	93,750	11/27/2012	03/15/2023
42217K	BC	9	HEALTH CARE REIT INC.....	..	2	2FE	3,958,320	107.976	4,319,040	4,000,000	3,981,631	0	4,049	0	0	4.500	4.626	JJ	83,000	180,000	10/02/2013	01/15/2024
427866	AR	9	The Hershey Company.....	..	..	1FE	4,955,350	102.071	5,103,550	5,000,000	4,995,072	0	5,174	0	0	4.125	4.236	JD	17,188	206,250	12/15/2010	12/01/2020
427866	AW	8	The Hershey Company.....	..	2	1FE	1,320,825	102.397	1,530,835	1,495,000	1,326,894	0	3,452	0	0	3.375	4.071	FA	19,061	50,456	03/21/2018	08/15/2046
42809H	AC	1	HESS CORP.....	..	..	3FE	4,970,200	118.103	5,905,150	5,000,000	4,975,772	0	610	0	0	6.000	6.042	JJ	138,333	300,000	04/12/2010	01/15/2040
42824C	AY	5	HP ENTERPRISE CO.....	..	2	2FE	11,123,901	120.285	13,351,635	11,100,000	11,123,201	0	(383)	0	0	6.350	6.333	AO	148,802	704,850	04/07/2017	10/15/2045
428291	AM	0	Hexcel Corp.....	..	2	2FE	4,985,650	107.880	5,394,000	5,000,000	4,991,201	0	1,337	0	0	4.700	4.736	FA	88,778	235,000	07/29/2015	08/15/2025
428291	AN	8	Hexcel Corp.....	..	2	2FE	1,517,040	104.312	1,564,680	1,500,000	1,512,732	0	(1,584)	0	0	3.950	3.809	FA	22,383	59,250	02/28/2017	02/15/2027
43148#	AA	7	HILL TOP ENERGY.....	..	4	2PL	10,560,000	105.128	11,101,517	10,560,000	10,560,000	0	0	0	0	5.830	5.829	JD	1,710	389,002	10/01/2019	12/31/2029
437076	AS	1	Home Depot Inc.....	..	..	1FE	4,726,050	137.913	6,895,650	5,000,000	4,781,543	0	7,054	0	0	5.875	6.298	JD	12,240	293,750	10/15/2009	12/16/2036
437076	BH	4	Home Depot Inc.....	..	2	1FE	5,527,800	118.308	5,915,400	5,000,000	5,493,613	0	(11,379)	0	0	4.250	3.655	AO	53,125	212,500	11/08/2016	04/01/2046
437076	BX	9	Home Depot Inc.....	..	2	1FE	6,405,715	123.302	6,781,610	5,500,000	6,399,353	0	(6,362)	0	0	4.500	3.572	JD	17,188	191,250	10/17/2010	12/06/2048
438516	AT	3	Honeywell International Inc.....	..	..	1FE	1,664,447	134.816	1,822,712	1,352,000	1,648,784	0	(11,863)	0	0	5.700	3.932	MS	22,691	77,064	08/30/2018	03/15/2037
440327	AK	0	Horace Mann Educators.....	..	2	2FE	9,973,500	105.541	10,554,100	10,000,000	9,983,021	0	2,451	0	0	4.500	4.533	JD	37,500	450,000	11/18/2015	12/01/2025
44106M	AR	3	HOSPITALITY PROP TRUST.....	..	2	2FE	5,194,078	103.956	5,317,349	5,115,000	5,147,315	0	(10,058)	0	0	4.500	4.270	JD	10,230	230,175	12/08/2014	06/15/2023
44106M	AS	1	HOSPITALITY PROP TRUST.....	..	2	2FE	12,014,350	104.166	12,499,920	12,000,000	12,009,387	0	(2,633)	0	0	4.650	4.624	MS	164,300	558,000	06/08/2016	03/15/2024
44106M	AT	9	HOSPITALITY PROP TRUST.....	..	2	2FE	4,000,560	102.867	4,114,680	4,000,000	4,000,497	0	(63)	0	0	4.500	4.497	MS	53,000	180,000	06/08/2016	03/15/2025
44106M	AV	4	HOSPITALITY PROP TRUST.....	..	2	2FE	4,249,360	105.237	4,209,480	4,000,000	4,165,873	0	(25,479)	0	0	5.250	4.409	FA	79,333	210,000	07/12/2016	02/15/2026
44106M	AZ	5	HOSPITALITY PROP TRUST.....	..	2	2FE	998,820	102.743	1,027,430	1,000,000	998,885	0	65	0	0	4.350	4.376	AO	12,446	0	09/10/2019	10/01/2024
44107T	AT	3	HOST HOTELS & RESORTS LP.....	..	2	2FE	9,625,440	106.750	9,607,500	9,000,000	9,225,742	0	(71,617)	0	0	4.750	3.834	MS	142,500	427,500	06/04/2014	03/01/2023
44329H	AF	1	HP COMMUNITIES LLC.....	..	..	1FE	4,560,000	118.568	4,742,720	4,000,000	4,539,525	0	(6,338)	0	0	5.600	4.790	MS	65,956	224,000	07/12/2016	09/15/2053
44329H	AJ	3	HP COMMUNITIES LLC.....	..	..	1FE	3,625,745	123.971	3,905,087	3,150,000	3,613,367	0	(8,708)	0	0	5.780	4.789	MS	53,610	182,070	07/12/2018	03/15/2046
443510	AF	9	Hubbell Inc Class B.....	..	..	2FE	2,269,706	103.855	2,450,978	2,360,000	2,333,203	0	8,630	0	0	3.625	4.048	MN	10,931	85,550	06/29/2011	11/15/2022
44416*	AB	2	HUDSON TRANS LLC.....	..	4	2PL	2,661,750	106.632	4,366,580	4,095,000	2,661,750	0	0	0	0	4.420	9.560	FMAN	15,586	180,999	04/09/2014	05/31/2033
444454	AD	4	HUGHES SATELLITE SYSTEMS.....	..	..	3FE	4,688,250	110.034	5,171,598	4,700,000	4,691,427	0	1,064	0	0	5.250	5.283	FA	102,813	246,750	01/06/2017	08/01/2026
444859	BG	6	HUMANA INC.....	..	2	2FE	8,420,083	117.035	9,699,861	8,288,000	8,420,129	0	(144)	0	0	4.800	4.690	MS	117,137	360,000	11/26/2019	03/15/2047
444859	BL	5	HUMANA INC.....	..	2	2FE	20,312,800	104.911	20,982,200	20,000,000	20,312,051	0	(749)	0	0	3.950	3.860	FA	298,444	0	12/18/2019	08/15/2049
446150	AG	9	Huntington Bancshares Inc.....	..	..	2FE	12,343,210	104.564	11,502,040	11,000,000	11,164,967	0	(164,527)	0	0	7.000	5.364	JD	34,222	770,000	05/31/2011	12/15/2020
44701Q	BE	1	Huntsman Intl LLC.....	..	2	2FE	6,920,900	106.211	7,434,770	7,000,000	6,926,469	0	5,569	0	0	4.500	4.640	MN	52,500	199,500	02/27/2019	05/01/2029
44891A	AK	3	HYUNDAI CAPITAL AMERICA.....	..	..	2FE	907,260	97.134	971,340	1,000,000	931,671	0	8,696	0	0	2.750	3.914	MS	7,181	27,500	02/02/2017	09/27/2026
44929@	AF	1	ICRE REIT HLDGS No. RA-42.....	..	..	2	17,000,000	107.866	18,337,220	17,000,000	17,000,000	0	0	0	0	4.380	4.380	MN	74,460	744,600	11/25/2013	11/25/2026
450319	C*	7	ITC Midwest LLC.....	..	..	1	7,000,000	103.564	7,249,480	7,000,000	7,000,000	0	0	0	0	4.160	4.160	AO	59,049	291,200	03/15/2017	04/18/2047
451102	BM	8	ICAHN ENTERPRISES/FIN.....	..	2	3FE	2,070,000	104.041	2,080,820	2,000,000	2,032,239	0	(14,139)	0	0	6.750	5.916	FA	56,250	135,000	02/24/2017	02/01/2024
45138L	BF	9	IDAHO POWER CO.....	..	2	1FE	9,963,000	111.266	11,126,600	10,000,000	9,963,994	0	656	0	0	4.200	4.222	MS	140,000	420,000	03/13/2018	03/01/2048
45665Q	AF	0	INFINITY PROPERTY & CASU.....	..	..	2FE	10,170,880	106.166	10,616,600	10,000,000	10,054,418	0	(18,366)	0	0	5.000	4.784	MS	141,667	500,000	09/12/2012	09/19/2022
45686X	CC	5	INGERSOLL-RAND CO.....	..	..	2FE	2,344,320	116.246	2,324,920	2,000,000	2,265,384	0	(27,944)	0	0	6.130	4.139	MN	15,666	122,600	01/18/2017	11/18/2027

E10.25



# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For ei gn	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
457153 AF 1	INGRAM MICRO INC.....				3FE	6,958,140	103.298	7,230,860	7,000,000	6,986,989	0	4,555	0	0	5.000	5.077	FA	137,083	350,000	08/07/2012	08/10/2022
457153 AG 9	INGRAM MICRO INC.....				3FE	5,167,800	105.051	5,252,550	5,000,000	5,092,531	0	(16,969)	0	0	5.450	5.005	JD	12,111	272,500	02/05/2015	12/15/2024
458140 AV 2	Intel Corp.....				1FE	10,864,517	115.263	12,321,615	10,690,000	10,873,124	0	2,576	0	0	4.100	3.983	MN	51,134	356,290	12/10/2019	05/19/2046
45866F AA 2	INTERCONTINENTALEXCHANGE.....				1FE	9,922,500	106.693	10,669,300	10,000,000	9,967,004	0	7,894	0	0	4.000	4.095	AO	84,444	400,000	10/01/2013	10/15/2023
45866F AH 7	INTERCONTINENTALEXCHANGE.....				1FE	22,917,610	116.980	25,735,600	22,000,000	22,918,485	0	52	0	0	4.250	3.990	MS	259,722	798,764	12/04/2019	09/21/2048
459200 JH 5	IBM Corp.....				1FE	10,011,180	120.651	10,858,590	9,000,000	9,964,752	0	(20,537)	0	0	4.700	4.033	FA	155,100	423,000	09/18/2017	02/19/2046
459506 AE 1	Intl Flavors & Fragrances Inc.....				2FE	17,555,938	104.081	18,344,276	17,625,000	17,551,115	0	353	0	0	4.375	4.396	JD	64,258	771,094	08/30/2018	06/01/2047
459506 AK 7	Intl Flavors & Fragrances Inc.....				2FE	1,010,740	109.315	1,093,150	1,000,000	1,009,616	0	(909)	0	0	4.450	4.314	MS	11,743	44,500	10/02/2018	09/26/2028
459506 AL 5	Intl Flavors & Fragrances Inc.....				2FE	2,978,340	113.362	3,400,860	3,000,000	2,978,748	0	324	0	0	5.000	5.047	MS	39,583	150,000	09/24/2018	09/26/2048
459904 AT 9	Intl Game Technology.....				3FE	8,262,200	102.750	8,220,000	8,000,000	8,110,476	0	(27,766)	0	0	5.350	4.922	AO	90,356	428,000	11/01/2013	10/15/2023
460146 CF 8	International Paper Co.....				2FE	10,518,550	138.448	13,844,800	10,000,000	10,441,463	0	(10,356)	0	0	7.300	6.887	MN	93,278	730,000	04/12/2010	11/15/2039
460146 CL 5	International Paper Co.....				2FE	9,579,800	106.706	10,670,600	10,000,000	9,723,112	0	39,342	0	0	3.800	4.326	JJ	175,222	380,000	02/17/2016	01/15/2026
460146 CM 3	International Paper Co.....				2FE	5,349,670	117.617	5,880,850	5,000,000	5,309,459	0	(14,012)	0	0	5.000	4.435	MS	73,611	250,000	01/10/2017	09/15/2035
460599 AC 7	International Game Tech.....				3FE	4,937,500	112.499	5,624,950	5,000,000	4,962,969	0	5,889	0	0	6.500	6.673	FA	122,778	325,000	03/03/2015	02/15/2025
460690 BH 2	Interpublic Group Co.....				2FE	7,982,840	103.702	8,296,160	8,000,000	7,995,640	0	1,850	0	0	4.000	4.026	MS	94,222	320,000	03/02/2012	03/15/2022
460690 BK 5	Interpublic Group Co.....				2FE	4,984,950	104.524	5,226,200	5,000,000	4,995,045	0	1,469	0	0	3.750	3.784	FA	70,833	187,500	11/05/2012	02/15/2023
460690 BL 3	Interpublic Group Co.....				2FE	6,986,840	107.650	7,535,500	7,000,000	6,993,751	0	1,303	0	0	4.200	4.223	AO	62,067	294,000	03/31/2014	04/15/2024
460690 BQ 2	Interpublic Group Co.....				2FE	7,231,290	122.556	7,353,360	6,000,000	7,226,928	0	(4,362)	0	0	5.400	4.162	AO	81,000	81,000	11/25/2019	10/01/2048
461070 AE 4	Interstate P&L Co.....				2FE	1,988,280	114.154	2,283,080	2,000,000	1,995,383	0	695	0	0	5.500	5.549	JJ	50,722	110,000	07/18/2005	07/15/2025
465685 AD 7	ITC Holdings Corp 144A.....				2FE	7,700,640	132.781	10,622,480	8,000,000	7,766,447	0	7,408	0	0	6.375	6.667	MS	128,917	510,000	08/08/2007	09/30/2036
46625H QK 9	J P Morgan Chase & Co.....				1FE	7,000,000	101.350	7,094,500	7,000,000	7,000,000	0	0	0	0	3.380	2.112	MJSD	20,420	282,096	02/25/2016	03/01/2021
46625H RY 8	J P Morgan Chase & Co.....				1FE	5,083,650	107.798	5,389,900	5,000,000	5,045,880	0	(20,769)	0	0	3.782	3.452	FA	78,792	189,100	04/20/2017	02/01/2028
466313 AG 8	Jabil Circuit Inc.....				2FE	5,027,260	105.991	5,299,550	5,000,000	5,008,654	0	(2,942)	0	0	4.700	4.631	MS	69,194	235,000	08/01/2012	09/15/2022
46647P AA 4	JPMORGAN CHASE & CO.....				1FE	15,707,300	118.532	17,779,800	15,000,000	15,665,691	0	(22,625)	0	0	4.260	3.951	FA	228,975	639,000	11/30/2017	02/22/2048
46647P AK 2	JPMORGAN CHASE & CO.....				1FE	4,206,398	114.354	4,233,385	3,702,000	4,203,525	0	(2,873)	0	0	4.032	3.255	JJ	65,096	0	10/02/2019	07/24/2048
46647P AN 6	JPMORGAN CHASE & CO.....				1FE	3,369,450	112.355	3,370,650	3,000,000	3,369,131	0	(319)	0	0	3.897	3.227	JJ	51,311	0	12/12/2019	01/23/2049
46647P AR 7	JPMORGAN CHASE & CO.....				1FE	4,906,700	109.783	5,489,150	5,000,000	4,914,042	0	7,342	0	0	4.005	4.230	AO	37,825	200,250	01/16/2019	04/23/2029
47032@ AF 8	JAMES CAMPBELL COMPANY Series 2014-A Not.....				2	4,000,000	106.285	4,251,400	4,000,000	4,000,000	0	0	0	0	4.330	4.330	JD	481	173,200	06/13/2014	09/30/2024
47102X AJ 4	Janus Capital Group Inc.....				2FE	9,035,568	108.902	9,583,376	8,800,000	8,944,454	0	(23,354)	0	0	4.875	4.526	FA	178,750	429,000	10/08/2015	08/01/2025
472319 AC 6	Jefferies Group Inc.....				2FE	1,575,660	119.418	2,388,360	2,000,000	1,650,361	0	10,238	0	0	6.250	8.233	JJ	57,639	125,000	09/22/2009	01/15/2036
47232M AD 4	JEFFERIES FIN LLC / JFIN.....				4FE	1,500,000	103.291	1,549,365	1,500,000	1,500,000	0	0	0	0	7.250	7.250	FA	41,083	108,750	07/20/2017	08/15/2024
478160 AV 6	Johnson & Johnson.....				1FE	3,256,290	121.955	3,658,650	3,000,000	3,250,203	0	(6,087)	0	0	4.500	3.908	MS	45,000	67,500	03/14/2019	09/01/2040
478160 CG 7	Johnson & Johnson.....				1FE	4,729,450	114.118	5,705,900	5,000,000	4,736,064	0	5,287	0	0	3.750	4.073	MS	61,458	187,500	10/03/2018	03/03/2047
478165 AG 8	JOHNSON (S.C.) & SON INC.....				1FE	4,209,194	116.600	4,314,200	3,700,000	4,176,225	0	(14,767)	0	0	4.800	3.888	MS	59,250	177,600	09/14/2017	09/01/2040
478165 AH 6	JOHNSON (S.C.) & SON INC.....				1FE	28,812,740	121.891	31,691,660	26,000,000	28,642,186	0	(58,208)	0	0	4.750	4.103	AO	260,722	1,235,000	10/17/2017	10/15/2046
48121@ AC 5	JRD HOLDINGS LLC Series 2014A No. RA-38.....				2PL	1,200,000	100.496	1,205,952	1,200,000	1,200,000	0	0	0	0	3.470	3.470	MS	10,873	41,640	03/27/2014	03/27/2021
48121@ AD 3	JRD HOLDINGS LLC Series 2014B No. RB-47.....				2PL	2,142,000	102.878	2,203,647	2,142,000	2,142,000	0	0	0	0	4.130	4.130	MS	23,099	88,465	03/27/2014	03/27/2024
48203R AD 6	Juniper Networks Inc.....				2FE	7,638,971	116.325	8,049,690	6,920,000	7,596,245	0	(17,239)	0	0	5.950	5.184	MS	121,235	411,740	07/25/2017	03/15/2041
48203R AG 9	Juniper Networks Inc.....				2FE	8,842,160	108.216	9,198,360	8,500,000	8,663,386	0	(35,000)	0	0	4.500	3.998	MS	112,625	382,500	06/05/2014	03/15/2024
482480 AE 0	KLA-Tencor Corp.....				2FE	13,199,275	109.734	13,716,750	12,500,000	12,895,238	0	(77,327)	0	0	4.650	3.890	MN	96,875	581,250	06/02/2016	11/01/2024

E10.26

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
482480 AF 7	KLA-Tencor Corp.....	2	2FE	11,027,019	119,887	11,988,700	10,000,000	10,898,512	0	(42,067)	0	5.650	4.784	MN	94,167	565,000	10/07/2016	11/01/2034				
482480 AH 3	KLA-Tencor Corp.....	2	2FE	2,242,020	123,204	2,464,080	2,000,000	2,240,226	0	(1,794)	0	5.000	4.270	MS	29,444	48,611	07/18/2019	03/15/2049				
485134 BQ 2	Kansas City Power & Light.....	2	1FE	2,283,814	115,532	2,553,257	2,210,000	2,282,855	0	(959)	0	4.200	3.999	JD	4,125	92,820	04/12/2019	06/15/2047				
485134 BR 0	Kansas City Power & Light.....	2	1FE	3,321,240	114,499	3,434,970	3,000,000	3,318,380	0	(2,860)	0	4.200	3.592	MS	37,100	63,000	07/18/2019	03/15/2048				
485134 BS 8	Kansas City Power & Light.....	2	1FE	8,414,260	113,267	9,061,360	8,000,000	8,414,257	0	(3)	0	4.125	3.817	AO	82,500	105,417	12/12/2019	04/01/2049				
485170 AS 3	Kansas City Southern.....	2	2FE	8,077,560	118,613	9,489,040	8,000,000	8,073,637	0	(1,469)	0	4.950	4.886	FA	149,600	396,000	01/27/2017	08/15/2045				
485170 BA 1	Kansas City Southern.....	2	2FE	1,409,835	102,080	1,531,200	1,500,000	1,434,090	0	8,876	0	3.125	3.906	JD	3,906	46,875	03/01/2017	06/01/2026				
485170 BB 9	Kansas City Southern.....	2	2FE	1,939,620	117,121	2,342,420	2,000,000	1,941,169	0	946	0	4.700	4.893	MN	15,667	94,000	05/22/2018	05/01/2048				
486606 L# 1	KAYNE ANDERSON MLP INVESTMENT Series NN.....	1	1FE	7,000,000	102,420	7,169,400	7,000,000	7,000,000	0	0	0	3.370	3.371	JD	7,863	235,900	10/29/2014	10/29/2023				
487312 AD 2	KEENAN FT DETRICK ENERGY.....	1	1FE	6,000,000	110,830	6,649,800	6,000,000	6,000,000	0	0	0	4.166	4.166	MN	31,939	148,587	04/03/2019	11/15/2048				
487836 BD 9	Kellogg Company.....	2	2FE	4,891,500	101,851	5,092,550	5,000,000	4,987,520	0	12,562	0	4.000	4.270	JD	200,000	200,000	01/05/2011	12/15/2020				
487836 BQ 0	Kellogg Company.....	2	2FE	12,541,430	111,483	14,492,790	13,000,000	12,549,660	0	7,533	0	4.500	4.730	AO	146,250	360,000	07/30/2019	04/01/2046				
488401 AB 6	KEMPER CORP.....	2	2FE	12,242,283	106,315	13,023,588	12,250,000	12,245,550	0	760	0	4.350	4.358	FA	201,308	532,875	02/19/2015	02/15/2025				
489170 AC 4	KENNAMETAL INC.....	2	2FE	7,472,250	102,827	7,712,025	7,500,000	7,493,151	0	3,036	0	3.875	3.920	FA	109,792	290,625	03/14/2012	02/15/2022				
489170 AE 0	KENNAMETAL INC.....	2	2FE	4,963,550	106,027	5,301,350	5,000,000	4,968,248	0	2,993	0	4.625	4.717	JD	10,278	231,250	06/04/2018	06/15/2028				
491674 BL 0	Kentucky Utils Co.....	2	1FE	3,055,350	116,311	3,489,330	3,000,000	3,054,454	0	(896)	0	4.375	4.257	AO	32,813	65,625	03/18/2019	10/01/2045				
49271V AD 2	KEURIG DR PEPPER INC.....	2	2FE	7,129,180	120,605	7,839,325	6,500,000	7,124,206	0	(4,974)	0	5.085	4.477	MN	33,053	165,263	07/31/2019	05/25/2048				
49326E ED 1	Keycorp.....	2	2FE	2,053,540	103,791	2,075,820	2,000,000	2,008,292	0	(6,406)	0	5.100	4.748	MS	27,483	102,000	08/26/2011	03/24/2021				
49338C AA 1	KEYSPAN GAS EAST CORP.....	1	1FE	7,420,498	129,279	7,456,813	5,768,000	7,317,862	0	(45,873)	0	5.819	3.940	AO	83,910	335,640	10/03/2017	04/01/2041				
49338L AB 9	KEYSIGHT TECHNOLOGIES.....	2	2FE	18,380,858	108,959	19,885,018	18,250,000	18,320,269	0	(13,512)	0	4.550	4.456	AO	140,702	830,375	01/22/2015	10/30/2024				
49338L AE 3	KEYSIGHT TECHNOLOGIES.....	2	2FE	2,996,190	110,882	3,326,460	3,000,000	2,997,067	0	333	0	4.600	4.616	AO	32,583	138,000	03/28/2017	04/06/2027				
49427R AJ 1	KILROY REALTY LP.....	2	2FE	8,023,310	103,642	8,291,360	8,000,000	8,007,726	0	(2,519)	0	3.800	3.764	JJ	140,178	304,000	01/25/2013	01/15/2023				
49427R AK 8	KILROY REALTY LP.....	2	2FE	6,921,740	109,107	7,637,490	7,000,000	6,944,336	0	4,571	0	4.250	4.352	FA	112,389	297,500	07/30/2014	08/15/2029				
494368 BC 6	Kimberly Clark Corp.....	1	1FE	2,160,984	147,122	2,471,650	1,680,000	2,140,819	0	(17,069)	0	6.625	4.373	FA	46,375	111,300	10/18/2018	08/01/2037				
494368 BG 7	Kimberly Clark Corp.....	1	1FE	10,842,195	132,405	11,949,551	9,025,000	10,804,780	0	(36,631)	0	5.300	3.920	MS	159,442	258,375	04/25/2019	03/01/2041				
494368 BL 6	Kimberly Clark Corp.....	1	1FE	1,607,644	106,424	1,809,208	1,700,000	1,610,989	0	2,204	0	3.700	4.046	JD	5,242	62,900	10/18/2018	06/01/2043				
494368 BV 4	Kimberly Clark Corp.....	2	1FE	422,833	100,797	517,089	513,000	424,937	0	1,759	0	3.200	4.289	JJ	6,886	16,416	10/18/2018	07/30/2046				
494368 BW 2	Kimberly Clark Corp.....	2	1FE	934,280	111,971	1,119,710	1,000,000	935,739	0	1,215	0	3.900	4.302	MN	6,175	39,000	10/18/2018	05/04/2047				
49446R AK 5	Kimco Rlty Corp.....	2	2FE	2,731,560	102,468	3,074,040	3,000,000	2,893,495	0	28,389	0	3.125	4.253	JD	7,813	93,750	08/20/2013	06/01/2023				
49456B AH 4	KINDER MORGAN INC/DELAWA.....	2	2FE	5,770,700	119,713	5,985,650	5,000,000	5,768,530	0	(2,170)	0	5.550	4.516	JD	23,125	138,750	11/07/2019	06/01/2045				
49456B AJ 0	KINDER MORGAN INC/DELAWA.....	2	2FE	1,342,499	112,554	1,339,393	1,190,000	1,342,491	0	(8)	0	5.050	4.226	FA	22,703	0	12/30/2019	02/15/2046				
49456B AP 6	KINDER MORGAN INC/DELAWA.....	2	2FE	1,985,680	109,059	2,181,180	2,000,000	1,987,353	0	1,263	0	4.300	4.393	MS	28,667	86,000	08/30/2018	03/01/2028				
49456B AQ 4	KINDER MORGAN INC/DELAWA.....	2	2FE	5,102,766	115,956	5,565,888	4,800,000	5,099,409	0	(3,357)	0	5.200	4.791	MS	83,200	124,800	04/17/2019	03/01/2048				
500255 AT 1	Kohls Corp.....	2	2FE	10,373,800	106,989	10,698,900	10,000,000	10,192,155	0	(46,868)	0	4.750	4.186	JD	21,111	475,000	11/06/2015	12/15/2023				
500255 AU 8	Kohls Corp.....	2	2FE	4,998,800	106,272	5,313,600	5,000,000	4,999,273	0	114	0	4.250	4.253	JJ	96,806	212,500	07/14/2015	07/17/2025				
50075N AW 4	Kraft Foods Inc.....	2	2FE	2,445,640	128,692	2,573,840	2,000,000	2,399,697	0	(12,027)	0	6.875	5.209	JJ	59,201	137,500	11/03/2015	01/26/2039				
50076Q AZ 9	KRAFT FOODS GROUP INC.....	2	2FE	2,477,500	103,126	2,578,150	2,500,000	2,493,779	0	2,408	0	3.500	3.608	JD	6,076	87,500	05/30/2012	06/06/2022				
50077L AM 8	KRAFT HEINZ FOODS CO.....	2	2FE	5,215,900	108,472	5,423,600	5,000,000	5,205,408	0	(4,104)	0	5.200	4.913	JJ	119,889	260,000	03/22/2017	07/15/2045				
501044 DG 3	Kroger Co.....	2	2FE	9,884,050	106,256	10,625,600	10,000,000	9,889,000	0	2,058	0	4.450	4.521	FA	185,417	445,000	07/20/2017	02/01/2047				
501044 DK 4	Kroger Co.....	2	2FE	5,084,800	109,416	5,470,800	5,000,000	5,081,980	0	(1,472)	0	4.650	4.545	JJ	107,208	232,500	01/10/2018	01/15/2048				
501044 DM 0	Kroger Co.....	2	2FE	4,966,915	121,984	5,794,240	4,750,000	4,965,057	0	(1,858)	0	5.400	5.097	JJ	118,275	128,963	04/26/2019	01/15/2049				

E10.27

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501797	AL	8	L Brands Inc.....	.....	..	.....	3FE	10,985,625	89.677	9,864,470	11,000,000	10,986,982	0	431	0	0	6.875	6.887	MN.....	126,042	756,250	11/07/2017	11/01/2035
501797	AQ	7	L Brands Inc.....	.....	..	.....	3FE	1,258,609	100.284	1,128,195	1,125,000	1,238,668	0	(13,182)	0	0	6.694	4.975	JJ.....	34,725	80,956	06/18/2018	01/15/2027
502431	AA	7	L3HARRIS TECH INC.....	.....	..	.....	2FE	5,241,150	102.466	5,123,300	5,000,000	5,026,884	0	(29,280)	0	0	4.950	4.322	FA.....	93,500	252,500	06/01/2011	02/15/2021
502431	AC	3	L3HARRIS TECH INC.....	.....	..	.....	2FE	9,959,650	106.241	10,624,100	10,000,000	9,979,385	0	4,191	0	0	3.950	4.001	MN.....	36,208	405,000	12/11/2014	05/28/2024
50540R	AJ	1	Laboratory Corp of Am Holdings.....	.....	..	.....	2FE	3,483,970	101.564	3,554,740	3,500,000	3,498,289	0	1,882	0	0	4.625	4.683	MN.....	20,684	161,875	11/16/2010	11/15/2020
50540R	AQ	5	Laboratory Corp of Am Holdings.....	.....	..	.....	2FE	5,016,030	105.251	5,262,550	5,000,000	5,008,806	0	(1,605)	0	0	3.600	3.561	FA.....	75,000	180,000	02/13/2015	02/01/2025
50540R	AS	1	Laboratory Corp of Am Holdings.....	.....	..	.....	2FE	20,414,698	112.449	21,562,096	19,175,000	20,430,646	0	(1,393)	0	0	4.700	4.253	FA.....	375,510	257,325	12/10/2019	02/01/2045
50587K	AB	7	LAFARGEHOLCIM FINANCE US.....	.....	..	.....	2FE	19,912,987	102.800	19,999,740	19,455,000	19,891,954	0	(8,996)	0	0	4.750	4.599	MS.....	254,131	924,113	08/04/2017	09/22/2046
512807	AN	8	LAM Research Corp.....	.....	..	.....	2FE	7,996,640	106.745	8,539,600	8,000,000	7,998,110	0	322	0	0	3.800	3.805	MS.....	89,511	304,000	03/05/2015	03/15/2025
512807	AT	5	LAM Research Corp.....	.....	..	.....	2FE	8,567,160	125.370	10,029,600	8,000,000	8,564,161	0	(2,999)	0	0	4.875	4.425	MS.....	114,833	129,323	09/17/2019	03/15/2049
521865	AX	3	Lear Corp.....	.....	..	.....	2FE	8,242,188	102.802	8,481,165	8,250,000	8,246,172	0	648	0	0	5.250	5.261	JJ.....	199,719	433,125	07/14/2015	01/15/2025
521865	AZ	8	Lear Corp.....	.....	..	.....	2FE	7,931,450	103.704	8,296,320	8,000,000	7,932,457	0	1,007	0	0	5.250	5.306	MN.....	53,667	226,333	11/07/2019	05/15/2049
526057	BN	3	Lennar Corporation.....	.....	..	.....	3FE	467,500	105.178	525,890	500,000	487,775	0	3,816	0	0	4.750	5.685	MN.....	3,035	23,750	11/25/2013	11/15/2022
527298	BD	4	LEVEL 3 ESCROW.....	.....	..	.....	3FE	821,026	100.395	844,322	841,000	833,466	0	2,619	0	0	5.375	5.752	MN.....	5,776	45,204	08/01/2014	08/15/2022
52736R	BG	6	Levi Strauss & Co.....	.....	..	.....	3FE	5,512,348	103.291	5,778,099	5,594,000	5,548,401	0	7,222	0	0	5.000	5.177	MN.....	46,617	279,700	07/14/2015	05/01/2025
529043	AC	5	Lexington Realty Trust.....	.....	..	.....	2FE	7,360,498	102.994	7,564,909	7,345,000	7,351,414	0	(1,778)	0	0	4.250	4.221	JD.....	13,874	312,163	05/19/2014	06/15/2023
529043	AD	3	Lexington Realty Trust.....	.....	..	.....	2FE	7,592,525	104.003	7,800,225	7,500,000	7,545,633	0	(9,701)	0	0	4.400	4.241	JD.....	14,667	330,000	08/26/2014	06/15/2024
53079E	AG	9	Liberty Mutual Group.....	.....	..	.....	2FE	1,575,000	130.454	3,261,350	2,500,000	1,712,856	0	19,974	0	0	6.500	10.750	MS.....	47,847	162,500	01/13/2009	03/15/2035
53079E	AV	6	Liberty Mutual Group.....	.....	..	.....	2FE	3,953,760	103.330	4,133,200	4,000,000	3,991,966	0	5,339	0	0	5.000	5.149	JD.....	16,667	200,000	06/01/2011	06/01/2021
53079E	AZ	7	Liberty Mutual Group.....	.....	..	.....	2FE	12,484,400	136.164	13,616,400	10,000,000	12,334,195	0	(57,438)	0	0	6.500	4.787	MN.....	108,333	650,000	04/05/2017	05/01/2042
53079E	BE	3	Liberty Mutual Group.....	.....	..	.....	2FE	2,998,020	106.262	3,187,860	3,000,000	2,999,240	0	200	0	0	4.250	4.258	JD.....	5,667	127,500	10/31/2013	06/15/2023
53117C	AT	9	Liberty Property Trust.....	.....	..	.....	2FE	3,989,680	113.783	4,551,320	4,000,000	3,990,492	0	812	0	0	4.375	4.407	FA.....	72,917	90,417	01/22/2019	02/01/2029
532457	BR	8	Lilly (Eli) & Co.....	.....	..	.....	1FE	2,892,780	113.208	3,396,240	3,000,000	2,895,255	0	2,022	0	0	3.950	4.165	MN.....	15,142	118,500	10/18/2018	05/15/2047
532457	BT	4	Lilly (Eli) & Co.....	.....	..	.....	1FE	5,922,830	115.621	6,937,260	6,000,000	5,924,157	0	1,327	0	0	3.950	4.024	MS.....	69,783	133,642	03/05/2019	03/15/2049
532457	BU	1	Lilly (Eli) & Co.....	.....	..	.....	1FE	11,668,573	117.837	12,078,293	10,250,000	11,663,719	0	(4,853)	0	0	4.150	3.495	MS.....	125,249	140,408	10/10/2019	03/15/2059
534187	AY	5	Lincoln National Corp.....	.....	..	.....	2FE	998,510	100.464	1,004,640	1,000,000	999,980	0	161	0	0	6.250	6.267	FA.....	23,611	62,500	12/08/2009	02/15/2020
534187	BA	6	Lincoln National Corp.....	.....	..	.....	2FE	6,356,700	142.167	7,108,350	5,000,000	6,232,321	0	(33,787)	0	0	7.000	5.053	JD.....	15,556	350,000	01/11/2016	06/15/2040
539830	BL	2	Lockheed Martin.....	.....	..	.....	1FE	14,777,850	127.482	19,122,300	15,000,000	14,792,434	0	3,858	0	0	4.700	4.793	MN.....	90,883	705,000	11/16/2015	06/15/2046
540424	AR	9	LOEWS CORP.....	.....	..	.....	1FE	16,501,557	111.110	19,733,136	17,760,000	16,595,972	0	27,218	0	0	4.125	4.584	MN.....	93,610	732,600	03/10/2017	05/15/2043
543859	AK	8	Lockheed Martin Corp (Loral Corp).....	.....	..	.....	1FE	1,244,230	121.550	1,215,500	1,000,000	1,220,777	0	(23,453)	0	0	8.375	3.037	JD.....	3,722	41,875	06/26/2019	06/15/2024
548661	CL	9	Lowes Companies Inc.....	.....	..	.....	2FE	4,995,000	124.200	6,210,000	5,000,000	4,996,281	0	128	0	0	5.800	5.807	AO.....	61,222	290,000	10/03/2006	10/15/2036
548661	CR	6	Lowes Companies Inc.....	.....	..	.....	2FE	4,638,905	124.245	5,348,747	4,305,000	4,620,738	0	(9,908)	0	0	5.800	5.183	AO.....	52,712	249,690	02/02/2018	04/15/2040
548661	DA	2	Lowes Companies Inc.....	.....	..	.....	2FE	5,849,558	115.585	5,843,978	5,056,000	5,797,269	0	(19,026)	0	0	5.000	4.022	MS.....	74,436	252,800	10/16/2017	09/15/2043
548661	DE	4	Lowes Companies Inc.....	.....	..	.....	2FE	900,507	107.713	915,561	850,000	898,253	0	(1,182)	0	0	4.250	3.886	MS.....	36,125	36,125	01/10/2018	09/15/2044
548661	DQ	7	Lowes Companies Inc.....	.....	..	.....	2FE	6,964,320	107.874	7,551,180	7,000,000	6,966,252	0	628	0	0	4.050	4.079	MN.....	45,675	283,500	11/13/2017	05/03/2047
552848	AF	0	MGIC Investment Corp.....	.....	..	.....	3FE	3,000,000	110.791	3,323,730	3,000,000	3,000,000	0	0	0	0	5.750	5.750	FA.....	65,167	172,500	08/02/2016	08/15/2023
55336V	AT	7	MPLX LP.....	.....	..	.....	2FE	13,397,820	113.447	14,180,875	12,500,000	13,389,387	0	(8,433)	0	0	5.500	5.027	FA.....	259,722	343,750	06/20/2019	02/15/2049
55448Q	AS	5	Mack-Cali Realty L P.....	.....	..	.....	3FE	4,889,600	98.255	4,912,750	5,000,000	4,958,632	0	11,387	0	0	3.150	3.412	MN.....	20,125	157,500	04/29/2013	05/15/2023
559080	AN	6	MAGELLAN MIDSTREAM PARTN.....	.....	..	.....	2FE	8,153,680	115.933	9,274,640	8,000,000	8,152,576	0	(1,104)	0	0	4.850	4.726	FA.....	161,667	208,011	05/21/2019	02/01/2049
559080	AP	1	MAGELLAN MIDSTREAM PARTN.....	.....	..	.....	2FE	5,005,680	102.964	5,148,200	5,000,000	5,005,679	0	(1)	0	0	3.950	3.943	MS.....	72,417	0	08/08/2019	03/01/2050
56081*	AA	2	MLB FACILITY Series I.....	.....	..	.....	1FE	10,000,000	111.256	11,125,600	10,000,000	10,000,000	0	0	0	0	4.430	4.431	JD.....	25,842	332,250	03/11/2019	12/10/2043

E10.28

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56081*	AB	0	MLB FACILITY Dodgers Tranche 1			4	1PL	1,400,000	99.900	1,398,600	1,400,000	1,400,000	0	0	0	0	3.640	3.640	JD	2,973	21,233	07/10/2019	12/10/2043
56081*	AC	8	MLB FACILITY Rangers Tranche 3			4	1PL	4,000,000	101.313	4,052,520	4,000,000	4,000,000	0	0	0	0	3.610	3.610	JD	8,423	60,167	07/10/2019	12/10/2044
56081*	AD	6	MLB FACILITY				1FE	2,600,000	108.166	2,812,316	2,600,000	2,600,000	0	0	0	0	3.640	3.640	JD	5,521	15,773	10/10/2019	12/10/2043
564759	QB	7	Manufacturers & Traders Tr				1FE	5,000,000	100.060	5,003,000	5,000,000	5,000,000	0	0	0	0	2.535	0.000	MJSD	10,913	159,031	11/28/2006	12/01/2021
565849	AE	6	Marathon Oil Corp				2FE	5,479,254	127.409	5,672,249	4,452,000	5,468,681	0	(10,574)	0	0	6.600	4.690	AO	73,458	146,916	09/13/2019	10/01/2037
565849	AM	8	Marathon Oil Corp			2	2FE	7,828,160	116.206	8,134,420	7,000,000	7,824,382	0	(3,778)	0	0	5.200	4.416	JD	30,333	182,000	10/25/2019	06/01/2045
56585A	AD	4	MARATHON PETROLEUM CORP				2FE	5,426,350	103.543	5,177,150	5,000,000	5,061,237	0	(50,302)	0	0	5.125	4.037	MS	85,417	256,250	08/19/2011	03/01/2021
56585A	AF	9	MARATHON PETROLEUM CORP				2FE	991,550	129.784	1,297,840	1,000,000	992,737	0	155	0	0	6.500	6.564	MS	21,667	65,000	01/27/2011	03/01/2041
56585A	AG	7	MARATHON PETROLEUM CORP			2	2FE	4,982,050	105.017	5,250,850	5,000,000	4,990,792	0	1,761	0	0	3.625	3.668	MS	53,368	181,250	09/02/2014	09/15/2024
56585A	AH	5	MARATHON PETROLEUM CORP			2	2FE	1,084,652	109.802	1,264,919	1,152,000	1,086,276	0	1,313	0	0	4.750	5.161	MS	16,112	54,720	10/05/2018	09/15/2044
56585A	AJ	1	MARATHON PETROLEUM CORP			2	2FE	2,354,500	107.856	2,696,400	2,500,000	2,355,887	0	1,387	0	0	5.000	5.368	MS	36,806	125,000	02/07/2019	09/15/2054
56585A	BB	7	MARATHON PETROLEUM CORP			2	2FE	1,473,994	102.677	1,540,155	1,500,000	1,479,245	0	4,223	0	0	5.125	5.495	AO	19,219	76,875	10/02/2018	04/01/2024
570535	AQ	7	Markel Corp				2FE	3,913,510	114.607	3,971,133	3,465,000	3,912,267	0	(1,243)	0	0	5.000	4.185	AO	41,388	0	11/07/2019	04/05/2046
570535	AT	1	Markel Corp			2	2FE	2,987,070	117.665	3,529,950	3,000,000	2,987,187	0	117	0	0	5.000	5.028	MN	17,083	75,000	05/15/2019	05/20/2049
570535	AV	6	Markel Corp			2	2FE	9,977,500	103.189	10,318,900	10,000,000	9,977,605	0	105	0	0	4.150	4.163	MS	119,889	0	09/12/2019	09/17/2050
571676	AE	5	MARS INC			2	1FE	6,022,965	112.718	6,763,080	6,000,000	6,022,601	0	(364)	0	0	3.950	3.925	AO	59,250	119,817	04/12/2019	04/01/2044
571676	AG	0	MARS INC			2	1FE	3,062,757	114.163	3,062,152	2,670,000	3,062,613	0	(144)	0	0	4.125	3.390	AO	27,534	0	12/19/2019	04/01/2054
571676	AH	8	MARS INC			2	1FE	5,729,400	114.126	5,706,300	5,000,000	5,727,617	0	(1,783)	0	0	4.200	3.510	AO	52,500	0	10/16/2019	04/01/2059
571748	AX	0	Marsh & McLennan				1FE	4,980,850	105.540	5,277,000	5,000,000	4,989,656	0	1,783	0	0	3.500	3.544	MS	53,958	175,000	09/03/2014	03/10/2025
571748	AZ	5	Marsh & McLennan			2	1FE	5,064,800	107.444	5,372,200	5,000,000	5,041,305	0	(5,992)	0	0	3.750	3.597	MS	55,729	187,500	10/28/2015	03/14/2026
571748	BC	5	Marsh & McLennan			2	1FE	14,203,875	115.020	15,240,150	13,250,000	14,164,133	0	(19,260)	0	0	4.350	3.929	JJ	241,757	576,375	02/06/2018	01/30/2047
571903	AV	5	Marriott International			2	2FE	4,979,800	102.310	5,115,500	5,000,000	4,993,061	0	2,082	0	0	3.125	3.172	FA	59,028	156,250	12/05/2012	02/15/2023
573284	AU	0	Martin Marietta Materials			2	2FE	1,277,595	103.839	1,557,585	1,500,000	1,280,424	0	2,829	0	0	4.250	5.255	JD	2,833	63,750	03/13/2019	12/15/2047
574599	BH	8	Masco Corp				2FE	2,000,000	107.434	2,148,680	2,000,000	2,000,000	0	0	0	0	5.950	5.950	MS	35,039	119,000	03/05/2012	03/15/2022
574599	BM	7	Masco Corp			2	2FE	509,445	100.816	504,080	500,000	509,421	0	(24)	0	0	4.500	4.380	MN	2,875	11,250	10/24/2019	05/15/2047
575634	AS	9	Massachusetts Elec Co				1FE	17,144,701	133.303	18,409,144	13,810,000	16,893,047	0	(97,379)	0	0	5.900	4.228	MN	104,112	814,790	04/25/2017	11/15/2039
57636Q	AK	0	Mastercard Inc			2	1FE	6,008,670	115.254	6,915,240	6,000,000	6,007,531	0	(264)	0	0	3.950	3.940	FA	82,292	237,000	10/04/2018	02/26/2048
57636Q	AL	8	Mastercard Inc			2	1FE	4,992,750	110.907	5,545,350	5,000,000	4,992,834	0	84	0	0	3.650	3.658	JD	15,208	91,757	05/28/2019	06/01/2049
577081	AY	8	Mattel Inc			2	4FE	5,240,180	98.791	5,433,505	5,500,000	5,377,753	0	35,128	0	0	3.150	3.895	MS	51,013	173,250	11/05/2015	03/15/2023
57772K	AB	7	Maxim Integrated Products Inc			2	2FE	4,943,950	102.291	5,114,550	5,000,000	4,979,872	0	5,831	0	0	3.375	3.509	MS	49,688	168,750	03/11/2013	03/15/2023
577778	AZ	6	Macys Retail Holdings Inc				2FE	2,520,275	114.175	2,854,375	2,500,000	2,514,800	0	(2,146)	0	0	7.600	7.465	JD	15,833	190,000	01/25/2017	06/01/2025
577778	CB	7	Macys Retail Holdings Inc				2FE	2,095,480	111.534	2,230,680	2,000,000	2,055,042	0	(10,599)	0	0	6.650	5.937	JJ	61,328	133,000	05/19/2016	07/15/2024
579780	AK	3	McCormick & Co			2	2FE	2,977,890	103.439	3,103,170	3,000,000	2,986,187	0	2,096	0	0	3.250	3.337	MN	12,458	97,500	11/03/2015	11/15/2025
580135	BY	6	McDonalds Corp				2FE	18,099,000	126.039	18,905,850	15,000,000	17,212,678	0	(227,839)	0	0	6.375	4.190	JJ	459,531	956,250	11/03/2015	01/08/2028
58013M	FA	7	McDonalds Corp			2	2FE	4,070,280	120.368	4,814,720	4,000,000	4,069,193	0	(1,087)	0	0	4.875	4.757	JD	11,917	195,000	01/18/2019	12/09/2045
58013M	FK	5	McDonalds Corp			2	2FE	2,979,240	101.835	3,055,050	3,000,000	2,979,375	0	135	0	0	3.625	3.663	MS	41,990	0	11/07/2019	09/01/2049
581557	BC	8	McKesson Corp			2	2FE	4,171,980	109.073	4,362,920	4,000,000	4,169,692	0	(1,796)	0	0	4.883	4.585	MS	57,511	146,490	07/30/2019	03/15/2044
582839	AG	1	Mead Johnson Nutrition C			2	1FE	18,975,686	119.626	21,305,391	17,810,000	18,914,308	0	(27,233)	0	0	4.600	4.183	JD	68,272	819,260	10/18/2017	06/01/2044
582839	AH	9	Mead Johnson Nutrition C			2	1FE	6,997,060	109.275	7,649,250	7,000,000	6,998,201	0	266	0	0	4.125	4.130	MN	36,896	288,750	10/29/2015	11/15/2025
583491	AB	1	LEONARDO US HOLDINGS INC				3FE	3,590,649	124.740	3,488,978	2,797,000	3,549,195	0	(21,874)	0	0	7.375	5.172	JJ	95,117	206,279	01/18/2018	07/15/2039
583491	AC	9	LEONARDO US HOLDINGS INC				3FE	1,960,585	112.000	1,856,960	1,658,000	1,944,953	0	(8,293)	0	0	6.250	4.886	JJ	47,783	103,625	01/24/2018	01/15/2040

E10.29





# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
665789	AW	3	NORTHERN STATES PWR-WISC.....	..	..	1FE	5,757,005	141.041	6,015,399	4,265,000	5,652,435	0	(49,656)	0	6.375	3.904	MS	90,631	271,894	11/13/2017	09/01/2038	
665789	AZ	6	NORTHERN STATES PWR-WISC.....	..	..	2 1FE	3,989,280	104.510	4,180,400	4,000,000	3,989,688	0	206	0	3.750	3.765	JD	12,500	150,000	11/27/2017	12/01/2047	
665859	AP	9	Northern Trust Corp.....	..	..	1FE	3,060,510	108.828	3,264,840	3,000,000	3,033,796	0	(5,098)	0	3.950	3.733	AO	20,079	118,500	04/14/2014	10/30/2025	
665859	AS	3	Northern Trust Corp.....	..	..	2 1FE	2,987,400	102.730	3,081,900	3,000,000	2,987,400	0	0	0	3.375	3.005	MN	14,906	101,250	05/11/2017	05/08/2032	
666807	BE	1	Northrop Grumman Corp.....	..	..	2FE	2,318,200	101.916	2,547,900	2,500,000	2,473,620	0	20,884	0	3.500	4.411	MS	25,764	87,500	03/31/2011	03/15/2021	
668074	G#	8	Northwestern Corp.....	..	..	1	10,000,000	100.674	10,067,400	10,000,000	10,000,000	0	0	0	3.980	3.980	MS	114,978	0	09/17/2019	09/17/2049	
66989H	AD	0	NOVARTIS CAPITAL CORP.....	..	..	1FE	1,984,740	100.774	2,015,480	2,000,000	1,999,427	0	1,792	0	4.400	4.494	AO	16,378	88,000	03/09/2010	04/24/2020	
66989H	AH	1	NOVARTIS CAPITAL CORP.....	..	..	1FE	3,307,740	121.720	3,651,600	3,000,000	3,302,437	0	(5,303)	0	4.400	3.764	MN	20,167	132,000	04/11/2019	05/06/2044	
67020Y	AQ	3	Nuance Communications Inc.....	..	..	2 3FE	2,679,750	106.805	2,883,735	2,700,000	2,684,726	0	1,744	0	5.625	5.725	JD	6,750	151,875	01/12/2017	12/15/2026	
67021C	AJ	6	NSTAR ELECTRIC CO.....	..	..	2 1FE	5,250,000	115.825	5,791,250	5,000,000	5,228,165	0	(5,619)	0	4.400	4.097	MS	73,333	220,000	10/23/2015	03/01/2044	
67085K	AA	0	OFFUTT AFB AMERICA FIRST.....	..	..	4 2FE	1,484,354	111.390	1,561,511	1,401,841	1,480,124	0	(1,769)	0	5.460	4.983	MS	25,514	76,541	07/27/2017	09/01/2050	
67103H	AA	5	O'REILLY AUTOMOTIVE INC.....	..	..	2 2FE	8,517,735	102.284	8,694,140	8,500,000	8,500,528	0	(2,894)	0	4.875	4.840	JJ	192,224	414,375	10/27/2011	01/14/2021	
674599	CG	8	Occidental Pete Corp.....	..	..	2 2FE	9,974,200	103.315	10,331,500	10,000,000	9,984,754	0	2,493	0	3.500	3.531	JD	15,556	350,000	06/18/2015	06/15/2025	
674599	CL	7	Occidental Pete Corp.....	..	..	2 2FE	2,938,770	97.076	2,912,280	3,000,000	2,939,799	0	1,029	0	4.100	4.225	FA	46,467	61,500	03/01/2019	02/15/2047	
674599	CN	3	Occidental Pete Corp.....	..	..	2 2FE	9,401,215	99.190	9,423,050	9,500,000	9,403,968	0	1,805	0	4.200	4.262	MS	117,483	399,000	03/01/2019	03/15/2048	
674599	CW	3	Occidental Pete Corp.....	..	..	2 2FE	998,700	101.652	1,016,520	1,000,000	998,798	0	98	0	2.900	2.928	FA	11,519	0	08/06/2019	08/15/2024	
674599	CY	9	Occidental Pete Corp.....	..	..	2 2FE	3,990,940	103.106	4,124,240	4,000,000	3,991,026	0	86	0	4.400	4.413	FA	69,911	0	08/08/2019	08/15/2049	
674599	DF	9	Occidental Pete Corp.....	..	..	2 2FE	999,082	122.794	1,227,940	1,000,000	999,086	0	4	0	6.450	6.459	MS	18,454	0	09/18/2019	09/15/2036	
675232	AA	0	Oceaneering Intl Inc.....	..	..	2 3FE	9,839,191	98.250	9,674,678	9,847,000	9,842,803	0	747	0	4.650	4.660	MN	58,508	457,886	12/11/2014	11/15/2024	
675553	AA	9	OCHSNER CLINIC FOUNDATIO.....	..	..	2 1FE	19,607,580	132.236	21,157,760	16,000,000	19,422,617	0	(74,413)	0	5.897	4.462	MN	120,561	943,520	06/21/2017	05/15/2045	
677050	AH	9	OGLETHORPE POWER CORP.....	..	..	2 2FE	10,977,800	120.077	12,007,700	10,000,000	10,942,114	0	(13,606)	0	5.250	4.669	MS	175,000	525,000	03/27/2017	09/01/2050	
677050	AJ	5	OGLETHORPE POWER CORP.....	..	..	2 2FE	2,825,280	101.539	3,046,170	3,000,000	2,835,993	0	3,978	0	4.200	4.588	JD	10,500	126,000	03/24/2017	12/01/2042	
677071	AU	6	OHANA MILITARY COMM LLC.....	..	..	4 1FE	8,632,664	127.901	9,129,463	7,137,914	8,522,718	0	(31,386)	0	6.000	4.479	AO	107,069	428,275	05/31/2016	10/01/2051	
677415	CQ	2	Ohio Pwr Co.....	..	..	2 1FE	9,926,800	113.002	11,300,200	10,000,000	9,929,171	0	1,290	0	4.150	4.193	AO	103,750	415,000	03/20/2018	04/01/2048	
678858	AZ	4	Oklahoma Gas & Elec Co.....	..	..	1FE	5,405,350	123.890	6,194,500	5,000,000	5,207,348	0	(21,239)	0	6.650	5.959	JJ	153,319	332,500	01/23/2007	07/15/2027	
678858	BC	4	Oklahoma Gas & Elec Co.....	..	..	1FE	6,572,550	123.768	6,188,400	5,000,000	6,067,592	0	(109,136)	0	6.500	3.508	AO	68,611	325,000	01/15/2015	04/15/2028	
678858	BL	4	Oklahoma Gas & Elec Co.....	..	..	1FE	4,625,782	128.186	4,674,943	3,647,000	4,560,543	0	(28,365)	0	5.850	4.037	JD	17,779	213,350	08/15/2017	06/01/2040	
678858	BM	2	Oklahoma Gas & Elec Co.....	..	..	2 1FE	12,628,933	119.411	12,651,595	10,595,000	12,446,250	0	(55,840)	0	5.250	4.007	MN	71,075	556,238	08/15/2017	05/15/2041	
680223	AK	0	OLD REPUBLIC INTL CORP.....	..	..	2 2FE	4,990,950	105.385	5,269,250	5,000,000	4,993,601	0	828	0	3.875	3.897	FA	67,274	193,750	08/23/2016	08/26/2026	
681919	BA	3	Omnicom Group.....	..	..	2 2FE	2,990,520	105.670	3,170,100	3,000,000	2,994,993	0	930	0	3.650	3.688	MN	18,250	109,500	10/22/2014	11/01/2024	
681936	BB	5	Omega Healthcare Investors.....	..	..	2 2FE	4,929,000	109.434	5,471,700	5,000,000	4,965,656	0	7,057	0	4.950	5.132	AO	61,875	247,500	03/06/2014	04/01/2024	
681936	BD	1	Omega Healthcare Investors.....	..	..	2 2FE	4,956,550	106.679	5,333,950	5,000,000	4,977,081	0	3,957	0	4.500	4.603	JJ	103,750	225,000	09/04/2014	01/15/2025	
68233J	AM	6	Oncore Electric.....	..	..	1FE	5,026,457	102.785	5,139,250	5,000,000	5,002,510	0	(3,214)	0	5.750	5.680	MS	72,674	287,500	10/08/2010	09/30/2020	
68233J	AS	3	Oncore Electric.....	..	..	2 1FE	12,338,400	130.720	13,072,000	10,000,000	12,198,767	0	(63,257)	0	5.300	3.811	JD	44,167	530,000	09/21/2017	06/01/2042	
68233J	BG	8	Oncore Electric.....	..	..	2 1FE	4,995,100	114.285	5,714,250	5,000,000	4,995,100	0	0	0	4.100	4.106	MN	26,194	205,000	08/07/2018	11/15/2048	
68233J	BR	4	Oncore Electric.....	..	..	2 1FE	2,984,880	99.143	2,974,290	3,000,000	2,984,976	0	96	0	3.100	3.126	MS	28,158	0	09/09/2019	09/15/2049	
68235P	AF	5	ONE GAS INC.....	..	..	2 1FE	5,506,480	118.777	5,980,422	5,035,000	5,498,197	0	(8,283)	0	4.658	4.049	FA	97,721	117,265	04/12/2019	02/01/2044	
682441	AA	8	ONEAMERICA FINL PARTNERS.....	..	..	1FE	162,000	131.218	262,436	200,000	169,786	0	1,082	0	7.000	8.927	AO	2,956	14,000	07/21/2009	10/15/2033	
682680	AV	5	Oneok Inc.....	..	..	2 2FE	5,203,200	113.326	5,666,300	5,000,000	5,201,313	0	(1,887)	0	5.200	4.933	JJ	119,889	130,000	04/26/2019	07/15/2048	
682680	AW	3	Oneok Inc.....	..	..	2 2FE	1,993,740	108.263	2,165,260	2,000,000	1,994,153	0	413	0	4.350	4.389	MS	25,617	43,983	03/11/2019	03/15/2029	
682680	AZ	6	Oneok Inc.....	..	..	2 2FE	2,985,150	103.833	3,114,990	3,000,000	2,985,284	0	134	0	4.450	4.480	MS	50,433	0	08/12/2019	09/01/2049	

E10.32

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68268N	AL	7	Oneok Partners.....	..	..	2	2FE	2,716,075	108.492	2,712,300	2,500,000	2,590,678	0	(24,025)	0	5.000	3.869	MS	36,806	125,000	04/16/2014	09/15/2023
68389X	AH	8	Oracle Corp.....	..	..	1FE	4,966,700	140.962	7,048,100	5,000,000	4,972,411	0	715	0	6.125	6.174	JJ	147,170	306,250	06/30/2009	07/08/2039	
68389X	AU	9	Oracle Corp.....	..	..	2	1FE	5,060,800	105.551	5,277,550	5,000,000	5,033,381	0	(7,144)	0	3.400	3.232	JJ	81,694	170,000	12/15/2015	07/08/2024
68389X	BC	8	Oracle Corp.....	..	..	1FE	2,945,190	104.087	3,122,610	3,000,000	2,968,507	0	5,297	0	2.950	3.164	MN	11,308	88,500	05/05/2015	05/15/2025	
68389X	BG	9	Oracle Corp.....	..	..	2	1FE	3,988,353	118.495	4,387,870	3,703,000	3,980,437	0	(3,632)	0	4.375	3.976	MN	20,701	162,006	09/19/2017	05/15/2055
68389X	BH	7	Oracle Corp.....	..	..	2	1FE	3,999,400	109.562	4,382,480	4,000,000	3,999,504	0	21	0	3.850	3.851	JJ	71,011	154,000	06/29/2016	07/15/2036
68389X	BJ	3	Oracle Corp.....	..	..	2	1FE	13,376,210	111.144	15,560,160	14,000,000	13,410,279	0	11,581	0	4.000	4.265	JJ	258,222	560,000	08/04/2017	07/15/2046
690742	AD	3	OWENS CORNING INC.....	..	..	2	2FE	6,041,870	104.836	6,290,160	6,000,000	6,013,502	0	(4,611)	0	4.200	4.112	JD	11,200	252,000	02/12/2013	12/15/2022
690742	AE	1	OWENS CORNING INC.....	..	..	2	2FE	4,903,800	105.498	5,274,900	5,000,000	4,947,750	0	9,316	0	4.200	4.439	JD	17,500	210,000	11/04/2014	12/01/2024
690742	AG	6	OWENS CORNING INC.....	..	..	2	2FE	15,025,424	94.822	14,773,268	15,580,000	15,048,904	0	9,580	0	4.300	4.518	JJ	308,917	669,940	07/27/2017	07/15/2047
690742	AH	4	OWENS CORNING INC.....	..	..	2	2FE	3,701,963	96.797	3,629,888	3,750,000	3,703,534	0	815	0	4.400	4.478	JJ	69,208	165,000	01/23/2018	01/30/2048
693304	AR	8	Peco Energy Co.....	..	..	2	1FE	850,420	121.333	928,197	765,000	849,126	0	(1,294)	0	4.800	4.065	AO	7,752	18,360	05/17/2019	10/15/2043
69349L	AR	9	PNC BANK NA.....	..	..	1FE	2,983,740	109.739	3,292,170	3,000,000	2,985,587	0	1,410	0	4.050	4.117	JJ	52,313	121,500	10/03/2018	07/26/2028	
693506	BE	6	PPG Inds Inc.....	..	..	1FE	2,952,183	116.762	2,866,507	2,455,000	2,921,466	0	(13,857)	0	5.500	4.132	MN	17,253	135,025	09/22/2017	11/15/2040	
69351U	AT	0	PPL Electric Utilities Corp.....	..	..	2	1FE	3,856,352	113.287	3,741,870	3,303,000	3,853,096	0	(3,256)	0	4.150	3.185	AO	34,269	0	10/07/2019	10/01/2045
69351U	AV	5	PPL Electric Utilities Corp.....	..	..	2	1FE	9,983,508	114.418	10,583,665	9,250,000	9,980,649	0	(3,127)	0	4.150	3.681	JD	17,061	295,688	10/09/2019	06/15/2048
69351U	AW	3	PPL Electric Utilities Corp.....	..	..	2	1FE	4,670,900	95.544	4,777,200	5,000,000	4,671,872	0	972	0	3.000	3.350	AO	47,917	0	11/07/2019	10/01/2049
69352P	AD	5	PPL CAPITAL FUNDING INC.....	..	..	2	2FE	4,983,400	104.302	5,215,100	5,000,000	4,995,265	0	1,794	0	4.200	4.241	JD	9,333	210,000	06/11/2012	06/15/2022
69352P	AM	5	PPL CAPITAL FUNDING INC.....	..	..	2	2FE	2,623,550	102.249	2,556,225	2,500,000	2,622,653	0	(897)	0	4.000	3.712	MS	29,444	50,000	08/19/2019	09/15/2047
69353R	EK	0	PNC BANK NA.....	..	..	2	1FE	7,981,440	103.515	8,281,200	8,000,000	7,989,771	0	1,815	0	2.950	2.977	FA	83,911	236,000	02/18/2015	02/23/2025
69353R	FP	8	PNC BANK NA.....	..	..	2	1FE	2,000,000	100.360	2,007,200	2,000,000	2,000,000	0	0	0	2.232	2.232	JJ	19,592	0	07/18/2019	07/22/2022
69362B	BA	9	PSEG Power.....	..	..	2	2FE	4,110,874	105.773	4,061,683	3,840,000	3,963,665	0	(31,554)	0	4.300	3.349	MN	21,099	165,120	01/06/2015	11/15/2023
69362B	BC	5	PSEG Power.....	..	..	2	2FE	1,009,430	104.949	1,049,490	1,000,000	1,007,713	0	(1,717)	0	3.850	3.603	JD	3,208	38,500	03/04/2019	06/01/2023
694476	AA	0	Pacific Life Corp 144A.....	..	..	1FE	6,807,446	130.758	9,414,576	7,200,000	6,893,674	0	11,684	0	6.600	7.074	MS	139,920	475,200	08/06/2009	09/15/2033	
695114	CT	3	Pacificorp.....	..	..	2	1FE	4,988,800	114.156	5,707,800	5,000,000	4,989,090	0	193	0	4.125	4.138	JJ	95,104	207,396	07/10/2018	01/15/2049
695156	AQ	2	Packaging Corp of America.....	..	..	2	2FE	2,593,110	107.435	2,793,310	2,600,000	2,597,011	0	699	0	4.500	4.533	MN	19,500	117,000	10/15/2013	11/01/2023
701094	AL	8	Parker Hannifin Corp.....	..	..	2	2FE	12,609,583	108.924	13,126,431	12,051,000	12,585,611	0	(11,395)	0	4.100	3.833	JJ	164,697	494,091	11/20/2017	03/01/2047
70202#	AE	5	PARSONS CORP.....	..	..	2	1FE	12,000,000	106.969	12,836,280	12,000,000	12,000,000	0	0	0	4.980	4.980	MS	275,560	597,600	07/01/2014	07/15/2024
70213H	AC	2	PARTNERS HEALTHCARE SYST.....	..	..	1FE	23,233,018	111.712	24,297,360	21,750,000	23,169,078	0	(18,785)	0	4.117	3.781	JJ	447,724	895,448	05/26/2016	07/01/2055	
70432*	AA	9	Paychex Inc Series A.....	..	..	2	1FE	8,000,000	107.222	8,577,760	8,000,000	8,000,000	0	0	0	4.070	4.070	MS	97,680	162,800	03/13/2019	03/13/2026
709599	AH	7	PENSKE TRUCK LEASING/PTL.....	..	..	2FE	9,391,610	106.348	9,784,016	9,200,000	9,259,248	0	(22,170)	0	4.875	4.599	JJ	211,792	448,500	04/30/2013	07/11/2022	
709599	BH	6	PENSKE TRUCK LEASING/PTL.....	..	..	2	2FE	8,425,798	99.989	8,459,069	8,460,000	8,426,564	0	766	0	3.350	3.397	MN	81,874	0	10/25/2019	11/01/2029
712704	AA	3	PEOPLES UNITED FINANCIAL.....	..	..	2	2FE	14,648,532	103.874	15,165,604	14,600,000	14,616,053	0	(5,654)	0	3.650	3.606	JD	37,007	532,900	06/03/2014	12/06/2022
71338Q	AB	2	PEPPERDINE UNIV.....	..	..	1FE	10,137,700	113.260	11,326,000	10,000,000	10,134,935	0	(1,544)	0	3.948	3.880	JD	32,900	394,800	01/19/2018	12/01/2057	
713448	BP	2	Pepsico Inc.....	..	..	1FE	1,035,750	134.122	1,341,220	1,000,000	1,029,500	0	(816)	0	5.500	5.260	JJ	25,361	55,000	06/02/2010	01/15/2040	
713448	CC	0	Pepsico Inc.....	..	..	1FE	2,201,527	107.445	2,524,958	2,350,000	2,212,622	0	3,684	0	3.600	3.995	FA	32,430	84,600	11/17/2016	08/13/2042	
713448	DD	7	Pepsico Inc.....	..	..	2	1FE	11,912,100	122.657	13,492,270	11,000,000	11,853,256	0	(19,039)	0	4.450	3.964	AO	104,699	489,500	12/09/2016	04/14/2046
713448	DV	7	Pepsico Inc.....	..	..	2	1FE	10,061,610	115.482	11,548,200	10,000,000	10,058,973	0	(1,228)	0	4.000	3.964	MN	65,556	400,000	02/09/2018	05/02/2047
714046	AG	4	Perkinelmer Inc.....	..	..	2	2FE	9,998,250	102.210	10,221,000	10,000,000	9,998,499	0	249	0	3.300	3.301	MS	99,917	0	10/23/2019	09/15/2029
717081	DK	6	Pfizer Inc.....	..	..	1FE	4,949,462	119.245	5,282,554	4,430,000	4,424,331	0	(12,317)	0	4.400	3.701	MN	24,906	194,920	11/29/2017	05/15/2044	
717081	ED	1	Pfizer Inc.....	..	..	1FE	5,393,150	116.076	5,803,800	5,000,000	5,376,576	0	(8,060)	0	4.125	3.682	JD	9,167	206,250	11/20/2017	12/15/2046	

E10.33



# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
717081	EK	5	Pfizer Inc.....	..	..	2	1FE	4,988,100	117.121	5,856,050	5,000,000	4,988,418	0	226	0	4.200	4.214	MS	61,833	214,667	09/04/2018	09/15/2048
717081	EV	1	Pfizer Inc.....	..	..	2	1FE	3,245,610	114.906	3,447,180	3,000,000	3,243,473	0	(2,137)	0	4.000	3.547	MS	35,333	61,333	07/11/2019	03/15/2049
71713U	AT	9	Pharmacia Corporation.....	..	..	..	1FE	17,391,688	129.370	16,863,380	13,035,000	15,957,936	0	(313,643)	0	6.750	3.496	JD	39,105	879,863	02/10/2015	12/15/2027
718172	AP	4	Philip Morris International.....	..	..	..	1FE	1,999,080	113.447	2,268,940	2,000,000	1,999,152	0	22	0	4.500	4.503	MS	25,250	90,000	03/10/2017	03/20/2042
718172	BD	0	Philip Morris International.....	..	..	..	1FE	4,399,760	119.448	4,777,920	4,000,000	4,373,289	0	(8,888)	0	4.875	4.249	MN	24,917	195,000	11/16/2016	11/15/2043
718172	BL	2	Philip Morris International.....	..	..	..	1FE	3,679,945	110.418	4,049,028	3,667,000	3,679,342	0	(276)	0	4.250	4.228	MN	22,078	155,848	01/10/2017	11/10/2044
718546	AK	0	PHILLIPS 66.....	..	..	2	1FE	3,949,760	117.477	4,699,080	4,000,000	3,958,531	0	1,882	0	4.650	4.748	MN	23,767	186,000	11/12/2014	11/15/2034
718546	AL	8	PHILLIPS 66.....	..	..	2	1FE	13,494,238	120.553	15,129,402	12,550,000	13,482,332	0	(11,448)	0	4.875	4.373	MN	78,176	427,781	07/18/2019	11/15/2044
718549	AB	4	PHILLIPS 66 PARTNERS LP.....	..	..	2	2FE	3,998,680	104.786	4,191,440	4,000,000	3,999,249	0	131	0	3.605	3.609	FA	54,476	144,200	02/18/2015	02/15/2025
718549	AE	8	PHILLIPS 66 PARTNERS LP.....	..	..	2	2FE	4,006,440	113.481	4,539,240	4,000,000	4,006,424	0	(16)	0	4.900	4.889	AO	49,000	171,500	03/29/2019	10/01/2046
718549	AH	1	PHILLIPS 66 PARTNERS LP.....	..	..	2	2FE	5,008,490	99.710	4,985,500	5,000,000	5,008,147	0	(343)	0	3.150	3.129	JD	50,313	0	09/04/2019	12/15/2029
720186	AH	8	PIEDMONT NATURAL GAS CO.....	..	..	2	1FE	6,987,820	113.028	7,911,960	7,000,000	6,990,072	0	488	0	4.100	4.113	MS	95,667	287,000	09/15/2014	09/18/2034
720198	AC	4	PIEDMONT OPERATING PARTN.....	..	..	2	2FE	7,735,220	102.439	8,195,120	8,000,000	7,891,221	0	28,899	0	3.400	3.825	JD	22,667	272,000	01/21/2014	06/01/2023
720198	AD	2	PIEDMONT OPERATING PARTN.....	..	..	2	2FE	3,692,267	106.616	3,944,792	3,700,000	3,696,360	0	770	0	4.450	4.476	MS	48,480	164,650	02/25/2014	03/15/2024
723787	AK	3	Pioneer Natural Resources Comp.....	..	..	2	2FE	8,183,680	103.922	8,313,760	8,000,000	8,049,923	0	(20,405)	0	3.950	3.665	JJ	145,711	316,000	08/16/2012	07/15/2022
724479	AJ	9	Pitney Bowes Inc.....	..	..	2	3FE	6,319,740	93.208	5,592,480	6,000,000	6,156,181	0	(35,739)	0	4.625	3.909	MS	81,708	277,500	01/22/2015	03/15/2024
72650R	BH	4	Plains All Amer Pipeline.....	..	..	2	2FE	2,886,900	99.542	2,986,260	3,000,000	2,888,401	0	1,501	0	4.900	5.166	FA	55,533	73,500	05/24/2019	02/15/2045
72650R	BM	3	Plains All Amer Pipeline.....	..	..	2	2FE	4,990,050	98.630	4,931,500	5,000,000	4,990,156	0	106	0	3.550	3.572	JD	51,771	0	09/09/2019	12/15/2029
72925P	AD	7	Plum Creek Timberlands.....	..	..	2	2FE	4,959,500	102.263	5,113,150	5,000,000	4,985,846	0	4,114	0	3.250	3.344	MS	47,847	162,500	11/14/2012	03/15/2023
73020*	AE	3	PNG CO LLC No. R2013-A-2-20.....	..	..	2	2FE	10,000,000	105.043	10,504,300	10,000,000	10,000,000	0	0	0	4.100	4.100	JD	13,667	410,000	12/19/2013	12/19/2023
73179P	AK	2	POLYONE CORP.....	..	..	..	3FE	3,440,000	108.010	3,780,350	3,500,000	3,475,931	0	6,686	0	5.250	5.487	MS	54,104	183,750	11/25/2013	03/15/2023
736508	Q#	2	Portland General Elec Co.....	..	..	..	1IF	2,000,000	96.113	1,922,260	2,000,000	2,000,000	0	0	0	3.340	3.340	AO	12,247	0	10/25/2019	10/15/2049
736508	Q@	4	Portland General Elec Co.....	..	..	..	1	6,000,000	106.185	6,371,100	6,000,000	6,000,000	0	0	0	4.300	4.300	AO	54,467	131,150	04/12/2019	04/15/2049
736508	R*	5	Portland General Elec Co.....	..	..	..	1IF	4,000,000	96.061	3,842,440	4,000,000	4,000,000	0	0	0	3.340	3.340	JJ	17,071	0	11/15/2019	01/15/2050
737679	DC	1	Potomac Elec Pwr Co.....	..	..	..	1FE	7,559,777	155.274	7,644,139	4,923,000	7,389,233	0	(84,875)	0	7.900	4.079	JD	17,285	388,917	01/10/2018	12/15/2038
737679	DE	7	Potomac Elec Pwr Co.....	..	..	2	1FE	5,041,100	112.893	5,644,650	5,000,000	5,037,431	0	(983)	0	4.150	4.099	MS	61,097	207,500	10/23/2015	03/15/2043
740189	AP	0	Precision Castparts.....	..	..	2	1FE	15,659,024	115.569	15,690,803	13,577,000	15,634,149	0	(20,417)	0	4.375	3.458	JD	26,400	386,684	10/07/2019	06/15/2045
74170*	AD	1	Prime Property Fund Series D No. RD-38.....	..	..	..	1	1,000,000	104.661	1,046,610	1,000,000	1,000,000	0	0	0	3.880	3.880	JJ	16,274	38,800	07/30/2014	07/30/2024
74170*	AE	9	Prime Property Fund Series E No. RE-33.....	..	..	..	1	1,000,000	106.191	1,061,910	1,000,000	1,000,000	0	0	0	3.980	3.980	JJ	16,694	39,800	07/30/2014	07/30/2026
74170*	AY	5	PRIME PROPERTY Series W.....	..	..	..	1	20,000,000	105.124	21,024,800	20,000,000	20,000,000	0	0	0	3.800	3.800	MN	80,222	380,000	05/23/2019	05/23/2034
74251V	AJ	1	PRINCIPAL FINANCIAL GROU.....	..	..	..	1FE	1,640,275	110.332	1,589,884	1,441,000	1,639,912	0	(364)	0	4.350	3.482	MN	8,010	0	12/11/2019	05/15/2043
74251V	AN	2	PRINCIPAL FINANCIAL GROU.....	..	..	2	1FE	1,774,816	112.997	1,807,952	1,600,000	1,774,276	0	(540)	0	4.300	3.653	MN	8,791	34,400	11/07/2019	11/15/2046
7425A0	BC	3	Principal Life Global.....	..	..	..	1FE	5,061,920	133.323	5,332,920	4,000,000	4,863,159	0	(45,860)	0	6.125	4.065	AO	51,722	245,000	05/01/2015	10/15/2033
74267C	AC	0	ProAssurance Corp.....	..	..	..	2FE	8,533,810	109.779	8,782,320	8,000,000	8,251,664	0	(58,816)	0	5.300	4.403	MN	54,178	424,000	01/07/2015	11/15/2023
74273@	AB	9	PRIT CORE REALTY HOLDINGS LLC Series B N.....	..	..	2	..	3,000,000	103.128	3,093,840	3,000,000	3,000,000	0	0	0	3.850	3.850	FA	43,954	115,500	02/14/2013	02/14/2023
743315	AN	3	Progressive Corp OH.....	..	..	..	1FE	7,525,050	103.148	7,736,100	7,500,000	7,504,768	0	(2,765)	0	3.750	3.710	FA	100,000	281,250	08/17/2011	08/23/2021
743315	AP	8	Progressive Corp OH.....	..	..	..	1FE	2,117,260	116.977	2,339,540	2,000,000	2,112,351	0	(2,696)	0	4.350	3.987	AO	15,950	87,000	02/08/2018	04/25/2044
743315	AS	2	Progressive Corp OH.....	..	..	2	1FE	1,117,540	116.181	1,243,137	1,070,000	1,115,793	0	(960)	0	4.125	3.867	AO	9,318	44,138	02/06/2018	04/15/2047
74340X	BJ	9	PROLOGIS LP.....	..	..	2	1FE	2,963,460	120.221	3,606,630	3,000,000	2,964,203	0	590	0	4.375	4.449	MS	38,646	131,250	06/11/2018	09/15/2048
743862	AA	2	PROVIDENT COMPANIES INC.....	..	..	..	2FE	2,524,660	123.694	2,473,880	2,000,000	2,415,391	0	(41,511)	0	7.250	4.227	MS	42,694	145,000	04/06/2017	03/15/2028
744320	AV	4	Prudential Financial Inc.....	..	..	2	2FE	14,041,663	108.259	15,156,260	14,000,000	13,010,790	0	(465,941)	0	5.375	3.500	MN	96,153	752,500	05/13/2015	05/15/2045

E10.34

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				6	7		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
						3	4			5	8	9	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description				NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74432Q	CA	1	Prudential Financial Inc.	1FE	5,317,850	117.913	5,895,650	5,000,000	5,300,095	0	(6,958)	0	0	4.600	4.204	MN	29,389	230,000	05/08/2017	05/15/2044	
74432Q	CD	5	Prudential Financial Inc.	1FE	2,500,000	116.137	2,903,425	2,500,000	2,500,000	0	0	0	0	4.418	4.418	MS	28,840	110,450	03/22/2018	03/27/2048	
74432Q	CF	0	Prudential Financial Inc.	1FE	1,557,045	105.196	1,577,940	1,500,000	1,556,986	0	(59)	0	0	3.700	3.497	MS	16,650	0	12/04/2019	03/13/2051	
744448	CR	0	Public Svc Co CO	1FE	2,062,680	114.874	2,297,480	2,000,000	2,061,943	0	(737)	0	0	4.050	3.872	MS	23,850	40,950	04/16/2019	09/15/2049	
744482	BM	1	Public Svc Co Nh	1FE	2,992,890	106.806	3,204,180	3,000,000	2,992,966	0	76	0	0	3.600	3.613	JJ	54,900	0	06/24/2019	07/01/2049	
744542	AB	7	PUBLIC SERVICE CO OF NEW	2FE	4,992,850	104.429	5,221,450	5,000,000	4,998,438	0	830	0	0	5.350	5.369	AO	66,875	267,500	10/06/2011	10/01/2021	
74456Q	BN	5	Public Services Electric & Gas	1FE	1,674,426	113.166	1,889,872	1,670,000	1,674,411	0	(14)	0	0	4.150	4.133	MN	11,551	69,305	03/12/2019	11/01/2045	
74456Q	BZ	8	Public Services Electric & Gas	1FE	3,117,510	112.445	3,373,350	3,000,000	3,116,261	0	(1,249)	0	0	3.850	3.632	MN	19,250	55,504	06/04/2019	05/01/2049	
74456Q	CA	2	Public Services Electric & Gas	1FE	4,963,750	100.982	5,049,100	5,000,000	4,964,000	0	250	0	0	3.200	3.238	FA	61,778	0	08/08/2019	08/01/2049	
745332	CA	2	Puget Sound Pwr & Lt Co	1FE	5,000,000	132.568	6,628,400	5,000,000	5,000,000	0	0	0	0	5.757	5.757	AO	71,963	287,850	09/08/2009	10/01/2039	
745332	CC	8	Puget Sound Pwr & Lt Co	1FE	8,617,838	131.934	9,367,314	7,100,000	8,546,508	0	(43,343)	0	0	5.764	4.265	JJ	188,707	409,244	04/24/2018	07/15/2040	
745332	CD	6	Puget Sound Pwr & Lt Co	1FE	1,453,804	129.654	1,485,835	1,146,000	1,435,229	0	(8,927)	0	0	5.638	3.861	AO	13,640	64,611	11/14/2017	04/15/2041	
745332	CE	4	Puget Sound Pwr & Lt Co	1FE	1,352,733	113.360	1,427,202	1,259,000	1,347,910	0	(2,611)	0	0	4.434	3.942	MN	7,133	55,824	02/02/2018	11/15/2041	
747262	AH	6	QVC INC	2FE	3,161,250	105.205	3,156,150	3,000,000	3,049,711	0	(18,392)	0	0	5.125	4.418	JJ	76,448	153,750	02/14/2013	07/02/2022	
747262	AK	9	QVC INC	2FE	2,999,040	103.224	3,096,720	3,000,000	2,999,642	0	102	0	0	4.375	4.379	MS	38,646	131,250	03/04/2013	03/15/2023	
747262	AW	3	QVC INC	2FE	8,973,408	95.991	9,407,118	9,800,000	9,072,050	0	29,825	0	0	5.450	6.232	FA	201,771	534,100	06/21/2016	08/15/2034	
747525	AF	0	QUALCOMM Inc	1FE	4,800,650	105.742	5,287,100	5,000,000	4,879,095	0	19,772	0	0	3.450	3.953	MN	19,646	172,500	10/13/2015	05/20/2025	
747525	AK	9	QUALCOMM Inc	1FE	16,028,692	122.351	22,557,854	18,437,000	16,175,453	0	38,879	0	0	4.800	5.722	MN	100,789	884,976	12/15/2015	05/20/2045	
74834L	AS	9	Quest Diagnostics Inc	2FE	5,269,152	103.326	5,357,453	5,185,000	5,197,888	0	(9,833)	0	0	4.700	4.493	AO	60,924	243,695	06/29/2011	04/01/2021	
74834L	AY	6	Quest Diagnostics Inc	2FE	20,610,375	111.477	22,217,366	19,930,000	20,607,738	0	(3,454)	0	0	4.700	4.468	MS	236,779	705,118	12/17/2019	03/30/2045	
74840L	AA	0	Quicken Loans Inc	3FE	2,484,375	103.583	2,589,575	2,500,000	2,490,553	0	1,470	0	0	5.750	5.833	MN	23,958	143,750	05/12/2015	05/01/2025	
749607	AC	1	RLI Corp	2FE	6,979,980	107.161	7,501,270	7,000,000	6,991,332	0	2,083	0	0	4.875	4.912	MS	100,479	341,250	09/25/2013	09/15/2023	
749685	AW	3	RPM Inc	2FE	1,204,185	98.073	1,258,277	1,283,000	1,204,775	0	590	0	0	4.250	4.641	JJ	25,143	0	07/30/2019	01/15/2048	
74986@	AN	1	RREEF AMERICA No. RD-13	1	5,000,000	105.979	5,298,950	5,000,000	5,000,000	0	0	0	0	4.330	4.330	JJ	99,831	216,500	01/15/2014	01/15/2024	
754730	AE	9	Raymond James Financial Inc	2FE	2,496,025	105.684	2,642,100	2,500,000	2,497,354	0	342	0	0	3.625	3.643	MS	26,684	90,625	07/07/2016	09/15/2026	
754730	AF	6	Raymond James Financial Inc	2FE	5,030,700	116.744	5,837,200	5,000,000	5,029,476	0	(532)	0	0	4.950	4.910	JJ	114,125	247,500	10/07/2016	07/15/2046	
754907	AA	1	RAYONIER INC	2FE	7,995,710	101.351	8,108,080	8,000,000	7,998,955	0	436	0	0	3.750	3.756	AO	75,000	300,000	03/02/2012	04/01/2022	
755111	BR	1	Raytheon Co	1FE	1,995,100	100.226	2,004,520	2,000,000	1,999,933	0	539	0	0	4.400	4.428	FA	33,244	88,000	11/12/2009	02/15/2020	
756109	AL	8	REALTY INCOME CORP	1FE	5,532,900	102.886	5,144,300	5,000,000	5,057,167	0	(69,427)	0	0	5.750	4.268	JJ	132,569	287,500	02/07/2012	01/15/2021	
756109	AP	9	REALTY INCOME CORP	1FE	5,001,090	108.221	5,411,050	5,000,000	5,000,422	0	(136)	0	0	4.650	4.647	FA	96,875	232,500	07/09/2013	08/01/2023	
756109	AR	5	REALTY INCOME CORP	1FE	2,984,970	110.041	3,301,230	3,000,000	2,990,690	0	1,163	0	0	4.125	4.178	AO	26,125	123,750	09/16/2014	10/15/2026	
758750	C*	2	Regal Beloit Corporation Note DR-19	2	2,000,000	102.748	2,054,960	2,000,000	2,000,000	0	0	0	0	4.770	4.770	JJ	44,255	95,400	07/14/2011	07/14/2021	
75884R	AT	0	Regency Centers LP	2FE	4,990,600	105.048	5,252,400	5,000,000	4,995,523	0	907	0	0	3.750	3.772	JD	8,333	187,500	07/07/2014	06/15/2024	
75886A	AL	2	Regency Energy Partners	2FE	5,187,500	106.125	5,306,250	5,000,000	5,055,631	0	(25,514)	0	0	5.875	5.285	MS	97,917	293,750	02/21/2014	03/01/2022	
7591EP	AM	2	REGIONS FINANCIAL CORP	2FE	672,820	101.790	676,904	665,000	671,830	0	(991)	0	0	2.750	2.331	FA	6,959	0	08/12/2019	08/14/2022	
759468	AC	5	RELIANCE HOLDINGS USA	2FE	8,870,670	105.795	9,521,550	9,000,000	8,961,116	0	16,762	0	0	5.400	5.619	FA	184,950	495,000	08/20/2013	02/14/2022	
759509	AE	2	Reliance Steel & Aluminum	2FE	7,003,160	105.698	7,398,860	7,000,000	7,000,913	0	(378)	0	0	4.500	4.494	AO	66,500	315,000	04/10/2013	04/15/2023	
75974@	AA	0	RENEWABLE ENGY	2PL	7,041,892	102.801	7,239,136	7,041,892	7,041,892	0	0	0	0	4.110	4.110	MS	73,159	289,422	03/31/2016	03/31/2035	
759891	AA	2	RENRE NORTH AMERICA HLDG	1FE	3,149,310	100.673	3,020,190	3,000,000	3,003,989	0	(19,151)	0	0	5.750	5.079	MS	50,792	172,500	10/15/2010	03/15/2020	
76009X	AB	4	RENSSOLAER POLYTECHNIC I	2FE	7,650,000	117.444	8,984,466	7,650,000	7,650,000	0	0	0	0	5.246	0	MS	133,773	283,153	12/12/2018	09/01/2048	
760759	AM	2	Republic Services Inc	2FE	4,345,200	107.679	4,307,160	4,000,000	4,118,373	0	(32,306)	0	0	4.750	3.806	MN	24,278	190,000	01/04/2012	05/15/2023	

E10.35

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

**E10.36**

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	N A I C D e s i g n a t i o n a n d A d m i n i s t r a t i v e S y m b o l	A c t u a l C o s t	R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e	P a r V a l u e	B o o k / A d j u s t e d C a r r y i n g V a l u e	U n r e a l i z e d V a l u a t i o n I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r's (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r's O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e C h a n g e i n B./A.C.V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c . D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e	
761152	A@ 6 ResMed Inc Series B.....			2	8,000,000	105.650	8,452,000	8,000,000	8,000,000	0	0	0	0	3.450	3.450	JJ.....	131,100	0	07/10/2019.	07/10/2029.	
76131V	AA 1 RETAIL PROPERTIES OF AME.....			2FE	9,952,600	102.157	10,215,700	10,000,000	9,973,017	0	4,564	0	0	4.000	4.058	MS.....	117,778	400,000	03/05/2015.	03/15/2025.	
76132F	AA 5 RETAIL OPPORTUNITY INVES.....			2FE	18,263,204	105.619	18,335,458	17,360,000	17,775,989	0	(101,465)	0	0	5.000	4.294	JD.....	38,578	868,000	07/11/2016.	12/15/2023.	
76132F	AB 3 RETAIL OPPORTUNITY INVES.....			2FE	6,162,500	102.040	6,377,500	6,250,000	6,202,335	0	8,494	0	0	4.000	4.172	JD.....	11,111	250,000	11/18/2014.	12/15/2024.	
76169#	AG 8 Reyes Holdings LLC Series 2012A No. R-44.....			2PL	4,800,000	103.744	4,979,712	4,800,000	4,800,000	0	0	0	0	5.130	5.117	JJ.....	103,284	246,240	07/31/2012.	07/31/2022.	
76169#	AJ 2 Reyes Holdings LLC Series 2017A.....			2PL	6,000,000	104.611	6,276,660	6,000,000	6,000,000	0	0	0	0	3.710	3.710	AO.....	45,757	222,600	10/17/2017.	10/17/2028.	
771196	AU 6 ROCHE HLDGS INC.....			1FE	10,016,663	156.677	10,857,716	6,930,000	9,848,016	0	(101,133)	0	0	7.000	3.867	MS.....	161,700	485,100	07/10/2018.	03/01/2039.	
771196	BN 1 ROCHE HLDGS INC.....			1FE	1,017,420	104.424	1,044,240	1,000,000	1,014,492	0	(2,928)	0	0	3.250	2.827	MS.....	9,389	16,250	03/19/2019.	09/17/2023.	
772739	AQ 1 ROCK-TENN CO.....			2FE	10,395,934	104.427	10,588,898	10,140,000	10,241,298	0	(32,179)	0	0	4.000	3.637	MS.....	135,200	405,600	10/23/2014.	03/01/2023.	
773903	AE 9 Rockwell Automation Inc.....			1FE	12,608,394	136.631	13,456,787	9,849,000	12,371,749	0	(92,843)	0	0	6.250	4.201	JD.....	51,297	615,563	05/09/2017.	12/01/2037.	
773903	AH 2 Rockwell Automation Inc.....			1FE	498,330	107.472	537,360	500,000	498,448	0	118	0	0	3.500	3.540	MS.....	5,833	8,750	02/27/2019.	03/01/2029.	
773903	AJ 8 Rockwell Automation Inc.....			1FE	13,848,910	116.612	14,471,549	12,410,000	13,842,916	0	(5,994)	0	0	4.200	3.541	MS.....	173,740	105,000	11/07/2019.	03/01/2049.	
779382	AP 5 ROWAN COMPANIES INC.....			5FE	5,532,150	73.281	3,664,050	5,000,000	5,146,164	0	(63,795)	0	0	4.875	3.464	JD.....	20,313	256,250	05/02/2013.	06/01/2022.	
78349A	AC 7 RWJ BARNABAS HEALTH.....			1FE	500,000	98.762	493,810	500,000	500,000	0	0	0	0	3.477	3.477	JJ.....	2,946	0	10/24/2019.	07/01/2049.	
78355H	KB 4 Ryder System Inc.....			2FE	1,998,360	102.244	2,044,880	2,000,000	1,999,495	0	257	0	0	3.450	3.464	MN.....	8,817	69,000	02/17/2016.	11/15/2021.	
783764	AP 8 RYLAND GROUP.....			3FE	1,975,000	100.750	2,015,000	2,000,000	1,998,807	0	3,450	0	0	6.625	6.811	MN.....	22,083	132,500	03/25/2011.	05/01/2020.	
78409V	AQ 7 S&P Global Inc.....			1FE	7,579,505	102.268	7,670,100	7,500,000	7,579,421	0	(84)	0	0	3.250	3.194	JD.....	23,698	0	12/12/2019.	12/01/2049.	
78412D	AN 9 Semco Energy Inc.....			2FE	2,997,900	100.876	3,026,280	3,000,000	2,999,920	0	257	0	0	5.150	5.159	AO.....	30,042	154,500	04/14/2010.	04/21/2020.	
78413H	AA 7 SES.....			2FE	3,913,880	102.335	4,093,400	4,000,000	3,951,973	0	13,534	0	0	3.600	3.997	AO.....	34,800	144,000	02/01/2017.	04/04/2023.	
78413K	AB 8 SES GLOBAL AMERICAS HLDG.....			2FE	15,792,230	97.378	16,554,260	17,000,000	15,845,203	0	20,716	0	0	5.300	5.823	MS.....	240,267	901,000	07/27/2017.	03/25/2044.	
78442F	EJ 3 SLM Corp.....			3FE	4,092,928	101.203	4,293,031	4,242,000	4,235,531	0	26,782	0	0	8.000	8.691	MS.....	90,496	339,360	02/05/2016.	03/25/2020.	
78486Q	AD 3 SVB Financial Group.....			2FE	6,994,120	104.746	7,332,220	7,000,000	6,996,761	0	573	0	0	3.500	3.510	JJ.....	103,444	245,000	01/26/2015.	01/29/2025.	
78512*	AA 5 S&E REPLACEMENT POWER.....			1PL	4,999,704	103.981	5,198,742	4,999,704	4,999,704	0	0	0	0	4.120	4.157	MON.....	572	205,987	01/04/2017.	05/31/2029.	
785592	A* 7 SABINE PASS LIQUEFACTION.....			2FE	17,000,000	112.199	19,073,830	17,000,000	17,000,000	0	0	0	0	5.000	5.000	MS.....	250,278	850,000	02/24/2017.	09/15/2037.	
79466L	AF 1 SalesForceCom Inc.....			1FE	8,943,750	109.659	9,869,310	9,000,000	8,950,045	0	5,027	0	0	3.700	3.779	AO.....	74,000	333,000	10/03/2018.	04/11/2028.	
79588T	AA 8 SAMMONS FINANCIAL GROUP.....			2FE	3,679,590	131.674	3,950,220	3,000,000	3,670,951	0	(8,639)	0	0	7.000	5.330	AO.....	44,333	105,000	05/10/2019.	10/15/2043.	
797440	BP 8 San Diego Gas & Elec Co.....			1FE	5,435,760	101.483	6,088,980	6,000,000	5,449,581	0	13,821	0	0	3.950	4.621	MN.....	30,283	237,000	01/18/2019.	11/15/2041.	
80282K	AE 6 SANTANDER HOLDINGS USA.....			2FE	5,013,800	107.927	5,396,350	5,000,000	5,008,397	0	(1,311)	0	0	4.500	4.465	JJ.....	102,500	225,000	07/16/2015.	07/17/2025.	
80282K	AP 1 SANTANDER HOLDINGS USA.....			2FE	2,102,480	107.955	2,159,100	2,000,000	2,096,969	0	(5,511)	0	0	4.400	3.637	JJ.....	41,067	44,000	07/05/2019.	07/13/2027.	
806851	AG 6 SCHLUMBERGER HLDGS CORP.....			2FE	63,772	107.670	69,986	65,000	63,942	0	152	0	0	4.000	4.312	JD.....	72	3,343	11/20/2018.	12/21/2025.	
806851	AK 7 SCHLUMBERGER HLDGS CORP.....			2FE	917,268	106.496	1,039,401	976,000	921,135	0	3,867	0	0	3.900	4.720	MN.....	4,652	22,838	04/11/2019.	05/17/2028.	
808513	AM 7 Charles Schwab Corp.....			1FE	10,521,600	105.851	10,585,100	10,000,000	10,337,046	0	(52,080)	0	0	3.450	2.823	FA.....	132,250	345,000	04/20/2016.	02/13/2026.	
808513	AZ 8 Charles Schwab Corp.....			1FE	4,979,850	111.572	5,578,600	5,000,000	4,981,528	0	1,570	0	0	4.000	4.049	FA.....	83,333	150,556	10/29/2018.	02/01/2029.	
81373P	AA 1 SECURIAN FINANCIAL GROUP.....			1FE	8,922,870	117.276	10,554,840	9,000,000	8,924,670	0	1,213	0	0	4.800	4.855	AO.....	91,200	432,000	10/02/2018.	04/15/2048.	
81618T	AC 4 SELECT INCOME REIT.....			2FE	9,889,530	104.520	10,452,000	10,000,000	9,937,426	0	10,652	0	0	4.500	4.639	FA.....	187,500	450,000	02/05/2015.	02/01/2025.	
817565	CE 2 Service Corp Intl.....			3FE	821,672	106.435	871,703	819,000	821,506	0	(166)	0	0	5.125	5.075	JD.....	3,498	22,153	05/08/2019.	06/01/2029.	
824348	AS 5 Sherwin Williams Co.....			2FE	11,991,600	113.878	13,665,360	12,000,000	11,992,782	0	147	0	0	4.550	4.554	FA.....	227,500	546,000	11/14/2016.	08/01/2045.	
824348	AX 4 Sherwin Williams Co.....			2FE	5,452,908	113.460	5,497,137	4,845,000	5,449,348	0	(3,560)	0	0	4.500	3.759	JD.....	18,169	109,013	10/10/2019.	06/01/2047.	
824348	BK 1 Sherwin Williams Co.....			2FE	2,991,510	102.060	3,061,800	3,000,000	2,991,541	0	31	0	0	3.800	3.816	FA.....	39,583	0	08/12/2019.	08/15/2049.	
828807	CZ 8 Simon Property Group LP.....			1FE	7,980,958	114.228	9,138,240	8,000,000	7,982,381	0	315	0	0	4.250	4.263	MN.....	29,278	340,000	09/27/2017.	11/30/2046.	

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.37

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82894*	AY	3	jr			2	15,000,000	105.336	15,800,400	15,000,000	15,000,000	0	0	0	0	4.210	4.210	FA	231,550	631,500	02/19/2016	02/19/2031
82967N	AU	2	SIRIUS XM RADIO INC			2	10,492,500	103.536	10,871,280	10,500,000	10,493,146	0	(261)	0	0	5.375	5.376	AO	119,146	564,375	04/29/2015	04/15/2025
832248	AZ	1	Smithfield Foods Inc			2	8,052,720	102.914	8,233,120	8,000,000	8,039,153	0	(4,835)	0	0	4.250	4.167	FA	141,667	340,000	01/25/2017	02/01/2027
832696	AM	0	J M Smucker Company			2	981,373	108.343	1,105,099	1,020,000	982,670	0	1,297	0	0	4.250	4.587	MS	12,764	21,675	03/25/2019	03/15/2035
832696	AP	3	J M Smucker Company			2	15,963,050	107.812	17,249,920	16,000,000	15,995,313	0	5,912	0	0	4.375	4.372	MS	206,111	437,500	10/15/2019	03/15/2045
833034	AL	5	Snap-On Inc			2	5,983,500	112.005	6,720,300	6,000,000	5,984,073	0	295	0	0	4.100	4.116	MS	82,000	246,000	02/20/2018	03/01/2048
83421#	AA	1	SOLGEN LLC			4	10,449,174	100.031	10,452,414	10,449,174	10,449,174	0	0	0	0	3.930	3.931	JD	1,141	410,653	09/30/2016	09/30/2036
835495	AJ	1	SONOCO PRODUCTS CO			2	20,469,124	122.213	22,009,339	18,009,000	20,354,554	0	(47,385)	0	0	5.750	4.738	MN	172,586	891,768	11/04/2019	11/01/2040
837004	BX	7	South Carolina Elec & Gas Co			1	1,567,670	125.630	1,633,190	1,300,000	1,525,794	0	(12,892)	0	0	5.300	3.647	MN	8,804	68,900	08/05/2016	05/15/2033
837004	CG	3	South Carolina Elec & Gas Co			1	1,783,407	118.637	2,070,216	1,745,000	1,780,120	0	(865)	0	0	4.600	4.459	JD	3,568	80,270	10/23/2015	06/15/2043
837004	CJ	7	South Carolina Elec & Gas Co			2	3,535,830	129.775	3,893,250	3,000,000	3,526,967	0	(3,895)	0	0	5.100	4.224	JD	12,750	153,000	08/08/2017	06/01/2065
842434	CS	9	Southern Calif Gas Co			2	1,310,613	113.959	1,276,341	1,120,000	1,310,426	0	(187)	0	0	4.300	3.368	JJ	22,207	0	12/11/2019	01/15/2049
84265V	AE	5	SOUTHERN COPPER CORP			2	4,495,040	133.578	5,343,120	4,000,000	4,463,957	0	(11,811)	0	0	6.750	5.772	AO	56,250	270,000	03/21/2017	04/16/2040
843646	AM	2	Southern Power Co			2	3,991,160	108.446	4,337,840	4,000,000	3,994,400	0	818	0	0	4.150	4.177	JD	13,833	166,000	11/12/2015	12/01/2025
844895	AW	2	Southwest Gas Corp			2	2,606,785	118.918	2,794,573	2,350,000	2,595,468	0	(6,156)	0	0	4.875	4.169	AO	28,641	114,563	02/08/2018	10/01/2043
844895	AX	0	Southwest Gas Corp			2	959,780	101.251	1,012,510	1,000,000	961,290	0	792	0	0	3.800	4.038	AO	9,500	38,000	02/08/2018	09/29/2046
845467	AL	3	Southwestern Energy Co			2	10,208,000	91.969	9,196,900	10,000,000	10,117,938	0	(21,609)	0	0	6.200	5.917	JJ	272,111	620,000	01/23/2025	01/23/2025
84610W	AB	1	SOVRAN ACQUISITION LP			2	15,911,520	102.753	16,440,480	16,000,000	15,939,265	0	8,166	0	0	3.500	3.566	JJ	280,000	560,000	06/13/2016	07/01/2026
84756N	AD	1	Spectra Energy Partners LP			2	5,257,400	108.872	5,443,600	5,000,000	5,116,249	0	(26,459)	0	0	4.750	4.108	MS	69,931	242,500	02/12/2014	03/15/2024
84860*	AB	9	Spirits of St. Louis BB Club No. R-22			4	1,769,678	103.843	1,837,686	1,769,678	1,769,678	0	0	0	0	3.850	3.869	MJSD	189	69,026	02/10/2015	06/30/2036
848609	AA	1	SPIRITS NEWCO No. R-43			4	9,214,002	115.037	10,599,511	9,214,002	9,214,002	0	0	0	0	5.300	5.335	MJSD	1,357	492,966	02/20/2014	06/30/2036
84861T	AC	2	SPIRIT REALTY LP			2	5,962,680	107.450	6,447,000	6,000,000	5,973,534	0	3,306	0	0	4.450	4.527	MS	78,617	267,000	08/11/2016	09/15/2026
85205T	AK	6	SPIRIT AEROSYSTEMS INC			2	8,960,954	105.389	9,485,010	9,000,000	8,965,546	0	3,250	0	0	4.600	4.655	JD	18,400	414,000	10/01/2018	06/15/2028
85234#	AB	1	STADIUM FUNDING TRUST No. 57			4	7,557,630	111.019	8,390,406	7,557,630	7,557,630	0	0	0	0	5.000	5.001	AO	94,470	378,098	06/19/2013	04/01/2039
854502	AA	9	STANLEY BLACK & DECKER I			1	1,221,471	122.983	1,303,620	1,060,000	1,213,096	0	(4,608)	0	0	5.200	4.151	MS	18,373	55,120	07/24/2018	09/01/2040
854502	AJ	0	STANLEY BLACK & DECKER I			2	3,170,640	122.806	3,684,180	3,000,000	3,168,300	0	(2,340)	0	0	4.850	4.498	MN	18,592	149,138	02/07/2019	11/15/2048
855244	AM	1	Starbucks Corp			2	26,921,430	103.791	28,023,570	27,000,000	26,924,707	0	1,478	0	0	3.750	3.766	JD	84,375	1,012,500	02/06/2018	12/01/2047
857477	AN	3	State Street Corp			1	8,572,580	105.463	8,964,355	8,500,000	8,540,249	0	(7,400)	0	0	3.300	3.196	JD	11,688	280,500	05/05/2015	12/16/2024
857477	BF	9	State Street Corp			2	1,000,000	100.372	1,003,720	1,000,000	1,000,000	0	0	0	0	3.031	3.031	MN	5,052	0	10/29/2019	11/01/2034
858119	BD	1	Steel Dynamics Inc			2	1,060,438	103.011	1,210,379	1,175,000	1,103,831	0	12,228	0	0	5.500	7.023	AO	16,156	64,625	02/05/2016	10/01/2024
858119	BK	5	Steel Dynamics Inc			2	8,014,440	101.249	8,099,920	8,000,000	8,014,329	0	(111)	0	0	3.450	3.429	AO	15,333	0	12/09/2019	04/15/2030
860630	AD	4	Stifel Financial Corp			2	18,767,011	106.447	20,038,648	18,825,000	18,796,822	0	5,430	0	0	4.250	4.286	JJ	362,251	800,063	11/30/2016	07/18/2024
863667	AE	1	Stryker Corporation			2	4,621,798	108.945	5,174,888	4,750,000	4,629,640	0	2,976	0	0	4.100	4.273	AO	48,688	194,750	04/21/2017	04/01/2043
863667	AJ	0	Stryker Corporation			2	26,402,860	120.285	30,371,963	25,250,000	26,345,307	0	(22,861)	0	0	4.625	4.343	MS	343,856	1,167,813	05/25/2017	03/15/2046
86765B	AN	9	Sunoco Logistics Part OP			2	3,053,160	105.146	3,154,380	3,000,000	3,025,820	0	(5,799)	0	0	4.250	4.016	AO	31,875	127,500	11/12/2014	04/01/2024
86787G	AJ	1	Suntrust Bank			2	10,072,000	104.158	10,415,800	10,000,000	10,048,751	0	(6,862)	0	0	3.300	3.214	MN	42,167	330,000	06/09/2016	05/15/2026
86801F	A@	5	Sunstone Hotel			2	8,000,000	107.632	8,610,560	8,000,000	8,000,000	0	0	0	0	4.790	4.790	JJ	182,020	383,200	01/10/2017	01/10/2028
869099	AH	4	Susquehanna Bank			1	2,000,000	107.354	2,147,080	2,000,000	2,000,000	0	0	0	0	5.375	5.375	FA	40,611	107,500	08/08/2012	08/15/2022
871503	AH	1	Symantec Corporation			3	2,055,188	101.198	2,241,536	2,215,000	2,200,497	0	19,759	0	0	4.200	5.162	MS	27,392	93,030	02/04/2011	09/15/2020
87168*	AA	3	HIGHLAND DALLAS			4	11,400,000	111.749	12,739,386	11,400,000	11,400,000	0	0	0	0	4.961	5.013	MN	32,991	565,554	10/11/2018	10/10/2053
871829	AY	3	Sysco Corp			2	1,051,090	120.003	1,200,030	1,000,000	1,048,147	0	(1,004)	0	0	4.850	4.528	AO	12,125	48,500	11/15/2016	10/01/2045



## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89233P	4S	2	Toyota Motor Credit Corp.....	..	..	1FE	7,987,760	102.434	8,194,720	8,000,000	7,998,492	0	1,407	0	4.250	4.269	JJ.....	160,556	340,000	01/05/2011.	01/11/2021.	
89236T	FT	7	Toyota Motor Credit Corp.....	..	..	1FE	4,981,350	109.417	5,470,850	5,000,000	4,982,893	0	1,543	0	3.650	3.695	JJ.....	87,701	91,250	01/03/2019.	01/08/2029.	
89255#	AA	9	VU TRADEMARK.....	..	4	1PL	11,000,000	114.439	12,588,290	11,000,000	11,000,000	0	0	0	4.920	4.971	MON...	45,100	541,200	07/03/2018.	07/01/2048.	
893045	AE	4	TRANS-ALLEGHENY INTERSTA.....	..	..	1FE	9,516,830	106.097	10,079,215	9,500,000	9,509,460	0	(1,550)	0	3.850	3.829	JD.....	30,479	365,750	12/09/2014.	06/01/2025.	
89307#	AA	7	TRANS BAY CABLE.....	..	4	1PL	7,117,440	98.704	7,025,198	7,117,440	7,117,440	0	0	0	2.930	2.940	MJSD..	579	208,541	06/29/2017.	06/30/2047.	
893521	AB	0	TRANSATLANTIC HOLDINGS.....	..	..	2FE	13,490,410	148.714	15,354,721	10,325,000	13,268,291	0	(82,115)	0	8.000	5.582	MN.....	71,128	826,000	04/19/2018.	11/30/2039.	
89407#	AF	5	TRANSWESTN PIP Series A Note 45.....	..	..	2	1,000,000	102.676	1,026,760	1,000,000	1,000,000	0	0	0	5.360	5.360	JD.....	3,276	53,600	12/09/2009.	12/09/2020.	
89407#	AG	3	TRANSWESTN PIP Series B Note 34.....	..	..	2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	5.660	5.660	JD.....	6,918	113,200	12/09/2009.	12/09/2024.	
89417E	AL	3	TRAVELERS COS INC.....	..	..	2	5,102,500	109.041	5,452,050	5,000,000	5,095,851	0	(2,202)	0	3.750	3.635	MN.....	23,958	187,500	11/01/2016.	05/15/2046.	
89417E	AP	4	TRAVELERS COS INC.....	..	..	2	4,514,731	114.983	4,513,083	3,925,000	4,512,923	0	(1,808)	0	4.100	3.289	MS.....	52,301	0	11/05/2019.	03/04/2049.	
896239	AA	8	Trimble Navigation Lfd.....	..	2	2FE	9,677,979	108.002	10,432,993	9,660,000	9,668,878	0	(2,045)	0	4.750	4.724	JD.....	38,238	458,850	12/18/2014.	01/12/2024.	
898384	AY	8	TRUSTEES OF UNION COLL.....	..	..	1FE	244,428	102.486	245,966	240,000	243,029	0	(408)	0	3.750	3.531	JJ.....	4,500	9,000	05/18/2016.	07/01/2026.	
902494	AT	0	Tyson Foods Inc.....	..	2	2FE	7,082,390	105.280	7,369,600	7,000,000	7,021,603	0	(9,267)	0	4.500	4.350	JD.....	14,000	315,000	07/13/2012.	06/15/2022.	
902494	AX	1	Tyson Foods Inc.....	..	2	2FE	6,550,784	107.207	6,787,275	6,331,000	6,442,489	0	(23,149)	0	3.950	3.513	FA.....	94,473	250,075	12/18/2014.	08/15/2024.	
902494	AY	9	Tyson Foods Inc.....	..	2	2FE	3,673,800	121.144	3,634,320	3,000,000	3,672,467	0	(1,333)	0	5.150	3.732	FA.....	58,367	0	11/27/2019.	08/15/2044.	
902494	BH	5	Tyson Foods Inc.....	..	2	2FE	9,523,090	125.723	10,057,840	8,000,000	9,513,298	0	(9,792)	0	5.100	3.976	MS.....	105,400	127,500	09/26/2019.	09/28/2048.	
902494	BJ	1	Tyson Foods Inc.....	..	2	2FE	498,235	108.401	542,005	500,000	498,433	0	198	0	4.000	4.058	MS.....	6,667	10,667	02/13/2019.	03/01/2026.	
90265E	AJ	9	UDR INC.....	..	2	2FE	2,989,560	105.321	3,159,630	3,000,000	2,994,828	0	1,035	0	3.750	3.792	JJ.....	56,250	112,500	06/17/2014.	07/01/2024.	
902691	B@	2	UGI UTILITIES.....	..	..	1	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	4.550	4.550	FA.....	189,583	227,500	02/01/2019.	02/01/2049.	
902917	AH	6	USA Waste Services Inc.....	..	..	2FE	17,529,610	131.065	22,281,050	17,000,000	17,298,015	0	(25,666)	0	7.000	6.724	JJ.....	548,722	1,190,000	06/08/2007.	07/15/2028.	
90363@	AC	4	USTA NATL TENNIS Series C.....	..	4	1PL	8,000,000	101.998	8,159,840	8,000,000	8,000,000	0	0	0	3.290	3.254	JJ.....	126,482	263,200	05/26/2016.	07/08/2036.	
90539J	AA	7	UNION BANKSHARES CORP.....	..	2	2FE	2,000,000	102.181	2,043,620	2,000,000	2,000,000	0	0	0	5.000	3.628	JD.....	4,444	100,000	11/30/2016.	12/15/2026.	
906548	CN	0	Union Elec Co.....	..	2	1FE	9,956,700	110.790	11,079,000	10,000,000	9,957,997	0	787	0	4.000	4.025	AO.....	100,000	400,000	04/03/2018.	04/01/2048.	
907818	DU	9	Union Pacific Corp.....	..	2	1FE	6,734,500	119.370	7,162,200	6,000,000	6,701,497	0	(17,833)	0	4.750	3.979	JD.....	12,667	285,000	02/06/2018.	12/15/2043.	
907818	DZ	8	Union Pacific Corp.....	..	2	1FE	6,935,450	109.591	7,249,445	6,615,000	6,917,578	0	(7,307)	0	4.150	3.860	JJ.....	126,585	274,523	06/16/2017.	01/15/2045.	
907818	ER	5	Union Pacific Corp.....	..	2	1FE	13,064,926	101.272	13,165,360	13,000,000	13,063,885	0	(443)	0	4.100	4.076	MS.....	156,939	533,000	09/18/2017.	09/15/2067.	
909318	AA	5	UNITED AIR 2018-1 AA PTT.....	..	4	1FE	4,092,311	103.121	4,390,338	4,257,462	4,102,685	0	10,374	0	3.500	4.096	MS.....	49,670	149,011	01/24/2019.	03/01/2030.	
90931M	AA	4	UNITED AIR 2016-1 A PTT.....	..	4	1FE	8,050,235	102.199	8,227,259	8,050,235	8,050,235	0	0	0	3.450	3.450	JJ.....	134,238	277,733	06/06/2016.	01/07/2030.	
90931V	AA	4	UNITED AIR 2018-1 A PTT.....	..	4	1FE	3,828,555	102.706	3,934,910	3,831,237	3,828,878	0	170	0	3.700	3.709	MS.....	47,252	141,756	02/07/2018.	03/01/2030.	
90932D	AA	3	UNITED AIR 2016-2 A PTT.....	..	4	1FE	4,471,380	101.432	4,535,411	4,471,380	4,471,380	0	0	0	3.100	3.100	AO.....	32,343	138,613	09/13/2016.	04/07/2030.	
90932J	AA	0	UNITED AIR 2019-2 AA PTT.....	..	..	1FE	4,000,000	100.501	4,020,040	4,000,000	4,000,000	0	0	0	2.700	2.700	MN.....	32,400	0	09/03/2019.	05/01/2032.	
911312	AJ	5	United Parcel Service.....	..	..	1FE	931,697	139.252	1,030,465	740,000	921,602	0	(6,595)	0	6.200	4.240	JJ.....	21,156	45,880	06/08/2018.	01/15/2038.	
911312	BN	5	United Parcel Service.....	..	2	1FE	2,447,856	107.629	2,852,169	2,650,000	2,452,746	0	3,669	0	3.750	4.206	MN.....	12,698	99,375	09/07/2018.	11/15/2047.	
911312	BQ	8	United Parcel Service.....	..	2	1FE	6,112,620	116.938	7,016,280	6,000,000	6,111,257	0	(1,363)	0	4.250	4.138	MS.....	75,083	127,500	04/12/2019.	03/15/2049.	
911312	BS	4	United Parcel Service.....	..	2	1FE	10,113,090	101.255	10,125,500	10,000,000	10,112,881	0	(209)	0	3.400	3.339	MS.....	127,500	0	12/12/2019.	09/01/2049.	
911365	BM	5	United Rentals NA Inc.....	..	2	3FE	1,001,966	102.280	1,022,800	1,000,000	1,001,918	0	(48)	0	3.875	3.838	MN.....	6,135	0	10/22/2019.	11/15/2027.	
91159H	HA	1	US Bancorp.....	..	2	1FE	2,001,140	102.944	2,058,880	2,000,000	2,000,189	0	(129)	0	4.125	4.118	MN.....	8,479	82,500	05/24/2011.	05/24/2021.	
91159H	HK	9	US Bancorp.....	..	2	1FE	6,813,048	106.270	7,013,820	6,600,000	6,710,667	0	(21,885)	0	3.600	3.206	MS.....	72,600	237,600	01/06/2015.	09/11/2024.	
911684	AD	0	US CELLULAR CORP.....	..	..	3FE	7,783,732	109.732	9,667,389	8,810,000	7,999,046	0	28,562	0	6.700	7.760	JD.....	26,234	590,270	09/28/2016.	12/15/2033.	
913017	BS	7	United Technologies Corp.....	..	..	2FE	11,819,200	134.576	13,457,600	10,000,000	11,639,629	0	(48,828)	0	5.700	4.463	AO.....	120,333	570,000	01/22/2016.	04/15/2040.	
913017	BT	5	United Technologies Corp.....	..	..	2FE	9,263,750	119.770	10,779,300	9,000,000	9,240,941	0	(6,370)	0	4.500	4.312	JD.....	33,750	405,000	02/25/2016.	06/01/2042.	

E10.39

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					6			7		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	F o r e i g n	B o n d C H A R	N A I C D e s i g n a t i o n a n d A d m i n i s t r a t i v e S y m b o l	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91324P	CD	2	UnitedHealth Group Inc.....	2	1FE	1,007,790	114.065	1,140,650	1,000,000	1,007,275	0	(188)	0	4.250	4.200	MS	12,514	42,500	11/14/2016	03/15/2043					
91324P	CR	1	UnitedHealth Group Inc.....	1	1FE	5,476,600	122.942	6,147,100	5,000,000	5,442,296	0	(9,549)	0	4.750	4.183	JJ	109,514	237,500	02/26/2016	07/15/2045					
91324P	DL	3	UnitedHealth Group Inc.....	2	1FE	6,971,770	116.040	8,122,800	7,000,000	6,972,719	0	482	0	4.250	4.274	JD	13,222	297,500	10/03/2018	06/15/2048					
91324P	DQ	2	UnitedHealth Group Inc.....	2	1FE	2,408,900	119.397	2,387,940	2,000,000	2,408,567	0	(333)	0	4.450	3.333	JD	3,956	0	12/16/2019	12/15/2048					
91529Y	AD	8	UNUM GROUP.....	2	2FE	3,630,480	128.670	3,860,100	3,000,000	3,549,260	0	(30,383)	0	7.375	5.343	JD	9,833	221,250	03/06/2017	06/15/2032					
91529Y	AH	9	UNUM GROUP.....	2	2FE	1,986,954	102.576	1,979,717	1,930,000	1,935,265	0	(7,170)	0	5.625	5.224	MS	31,966	108,563	04/06/2011	09/15/2020					
918204	AR	9	VF Corp.....	2	1FE	4,997,160	129.366	5,174,640	4,000,000	4,902,205	0	(48,662)	0	6.000	3.873	AO	50,667	240,000	01/03/2018	10/15/2033					
918204	AT	5	VF Corp.....	2	1FE	2,861,078	138.601	3,049,222	2,200,000	2,816,612	0	(23,393)	0	6.450	4.182	MN	23,650	141,900	01/03/2018	11/01/2037					
91913Y	AL	4	Valero Energy Corp.....	2	2FE	11,588,000	132.434	12,448,796	9,400,000	11,561,674	0	(33,295)	0	6.625	4.660	JD	27,678	523,375	11/26/2019	06/15/2037					
91913Y	AT	7	Valero Energy Corp.....	2	2FE	11,978,474	115.324	12,518,420	10,855,000	11,971,245	0	(7,230)	0	4.900	4.232	MS	156,614	73,500	10/17/2019	03/15/2045					
919794	AB	3	VALLEY NATIONAL BANCORP.....	2	2FE	14,652,170	107.325	15,562,125	14,500,000	14,569,257	0	(16,708)	0	5.125	4.982	MS	194,038	743,125	07/01/2014	09/27/2023					
920253	AE	1	VALMONT INDUSTRIES.....	2	2FE	4,113,495	99.648	4,529,002	4,545,000	4,123,166	0	3,653	0	5.250	5.880	AO	59,653	238,613	03/23/2017	10/01/2054					
920253	AF	8	VALMONT INDUSTRIES.....	2	2FE	13,057,736	102.198	13,898,928	13,600,000	13,086,265	0	10,665	0	5.000	5.271	AO	170,000	580,000	12/18/2019	10/01/2044					
920355	AH	7	Valspar Corp.....	2	2FE	10,026,790	101.666	10,166,600	10,000,000	10,014,333	0	(2,697)	0	3.300	3.268	FA	137,500	330,000	01/15/2015	02/01/2025					
920355	AK	0	Valspar Corp.....	2	2FE	2,986,800	107.171	3,215,130	3,000,000	2,991,704	0	1,192	0	3.950	4.002	JJ	54,642	118,500	07/22/2015	01/15/2026					
92240M	BF	4	VECTOR GROUP LTD.....	2	3FE	3,000,000	98.624	2,958,720	3,000,000	3,000,000	0	0	0	6.125	6.125	FA	76,562	183,750	01/19/2017	02/01/2025					
92343V	AX	2	Verizon Communications.....	2	2FE	3,127,950	103.370	3,101,100	3,000,000	3,019,219	0	(14,705)	0	4.600	4.068	AO	34,500	0	06/01/2011	04/01/2021					
92343V	BR	4	Verizon Communications.....	2	2FE	10,390,600	110.929	11,092,900	10,000,000	10,165,377	0	(40,513)	0	5.150	4.655	MS	151,639	515,000	11/01/2013	09/15/2023					
92343V	DV	3	Verizon Communications.....	2	2FE	5,470,700	135.564	6,778,200	5,000,000	5,460,951	0	(7,915)	0	5.500	4.884	MS	80,208	275,000	10/02/2018	03/16/2047					
92345Y	AA	4	Verisk Analytics Inc.....	2	2FE	12,056,508	104.547	12,111,770	11,585,000	11,662,704	0	(55,054)	0	5.800	5.271	MN	111,988	671,930	06/01/2011	05/01/2021					
92345Y	AE	6	Verisk Analytics Inc.....	2	2FE	17,344,205	124.291	19,006,580	15,292,000	17,283,936	0	(24,105)	0	5.500	4.607	JD	37,380	655,050	12/16/2019	06/15/2045					
92553P	AT	9	VIACOM INC.....	2	2FE	2,931,900	106.496	3,194,880	3,000,000	2,971,528	0	6,980	0	4.250	4.534	MS	42,500	127,500	08/20/2013	09/01/2023					
92783#	AA	4	VA INTL GATEWAY No. 62.....	4	1PL	6,480,006	108.651	7,040,591	6,480,006	6,480,006	0	0	0	3.930	3.949	MJSD	707	254,664	08/22/2014	06/30/2030					
92783#	AB	2	VA INTL GATEWAY Series A1.....	4	1PL	15,000,000	106.389	15,958,350	15,000,000	15,000,000	0	0	0	3.720	3.737	MJSD	1,550	558,000	09/29/2017	11/03/2041					
927847	AA	1	VIRGINIA MASON MED CNTR.....	2	2FE	29,500,930	108.077	33,450,912	30,951,000	29,576,061	0	25,931	0	5.136	5.466	FA	600,532	1,589,643	05/25/2017	08/15/2044					
92826C	AC	6	VISA INC CLASS A SHARES.....	2	1FE	5,991,660	102.909	6,174,540	6,000,000	5,996,284	0	1,191	0	2.800	2.822	JD	7,933	168,000	12/09/2015	12/14/2022					
92826C	AF	9	VISA INC CLASS A SHARES.....	2	1FE	14,629,562	123.149	17,223,619	13,986,000	14,610,543	0	(12,738)	0	4.300	4.014	JD	28,399	601,398	03/28/2019	12/14/2045					
92826C	AJ	1	VISA INC CLASS A SHARES.....	2	1FE	1,835,880	112.899	2,257,980	2,000,000	1,839,660	0	3,065	0	3.650	4.139	MS	21,494	73,000	10/04/2018	09/15/2047					
928563	AC	9	VMware Inc.....	2	2FE	4,983,200	104.650	5,232,500	5,000,000	4,986,599	0	1,477	0	3.900	3.941	FA	70,417	195,000	08/16/2017	08/21/2027					
928668	AU	6	VOLKSWAGEN GROUP AMERICA.....	2	2FE	5,862,373	112.668	6,196,740	5,500,000	5,851,964	0	(10,408)	0	4.750	3.879	MN	34,833	190,000	09/19/2019	11/13/2028					
92890H	AC	6	WEA FINANCE LLC/WESTFIEL.....	2	1FE	9,979,630	105.260	10,526,000	10,000,000	9,989,434	0	2,002	0	3.750	3.775	MS	108,333	375,000	09/15/2014	09/17/2024					
929160	AV	1	Vulcan Materials Co.....	2	2FE	2,864,930	109.760	2,969,008	2,705,000	2,863,938	0	(992)	0	4.500	4.136	JD	5,410	60,863	09/13/2019	06/15/2047					
92936U	AA	7	WP CAREY INC.....	2	2FE	11,857,391	107.211	12,704,504	11,850,000	11,853,495	0	(826)	0	4.600	4.591	AO	136,275	545,100	04/10/2014	04/01/2024					
92940P	AD	6	WRKCO INC.....	2	2FE	3,382,320	113.757	3,412,710	3,000,000	3,369,070	0	(13,250)	0	4.900	3.302	MS	43,283	73,500	08/14/2019	03/15/2029					
931142	DK	6	Wal-Mart Stores Inc.....	2	1FE	10,972,200	125.677	12,567,700	10,000,000	10,889,413	0	(22,359)	0	4.750	4.150	AO	117,431	475,000	01/13/2016	10/02/2043					
931427	AC	2	WALGREENS BOOTS ALLIANCE.....	2	2FE	13,867,400	101.236	13,160,680	13,000,000	13,822,962	0	(17,149)	0	4.800	4.374	MN	74,533	552,000	09/17/2019	11/18/2044					
931427	AH	1	WALGREENS BOOTS ALLIANCE.....	2	2FE	10,136,500	104.014	10,401,400	10,000,000	10,071,541	0	(13,861)	0	3.800	3.632	MN	45,389	380,000	12/16/2014	11/18/2024					
931427	AR	9	WALGREENS BOOTS ALLIANCE.....	2	2FE	8,124,430	100.456	8,036,480	8,000,000	8,117,524	0	(2,400)	0	4.650	4.552	JD	31,000	372,000	11/10/2016	06/01/2046					
947890	AH	2	WEBSTER FINANCIAL CORP.....	2	2FE	9,920,800	105.390	10,539,000	10,000,000	9,963,134	0	7,977	0	4.375	4.474	FA	165,278	437,500	02/04/2014	02/15/2024					
948741	AK	9	Weingarten Realty Invest.....	2	2FE	7,391,170	105.948	7,489,464	7,069,000	7,221,290	0	(36,621)	0	4.450	3.835	JJ	145,052	314,571	06/09/2016	01/15/2024					
948741	AL	7	Weingarten Realty Invest.....	2	2FE	2,654,886	104.336	2,712,736	2,600,000	2,634,640	0	(5,985)	0	3.850	3.566	JD	185,342	100,100	06/14/2016	06/01/2025					

E10.40

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
948741	AM	5	..	..	..	2	2FE	1,487,325	100.496	1,507,440	1,500,000	1,491,157	0	1,174	0	3.250	3.350	FA	18,417	48,750	08/02/2016	08/15/2026
94973V	BK	2	..	..	..	2	2FE	11,485,645	113.205	12,452,550	11,000,000	11,481,933	0	(2,869)	0	4.650	4.350	FA	193,233	302,250	10/10/2019	08/15/2044
949746	RT	0	..	..	..	..	1FE	10,000,000	101.251	10,125,100	10,000,000	10,000,000	0	0	0	3.227	1.974	MJSD	25,100	388,959	02/26/2016	03/04/2021
95000U	2G	7	..	..	..	2	1FE	1,820,934	100.670	1,812,060	1,800,000	1,820,929	0	(5)	0	2.879	2.743	AO	8,781	0	12/27/2019	10/30/2030
95000U	2H	5	..	..	..	2	1FE	1,000,000	100.068	1,000,680	1,000,000	1,000,000	0	0	0	2.406	2.406	AO	4,077	0	10/24/2019	10/30/2025
955278	C#	1	..	..	..	..	1	12,000,000	104.886	12,586,320	12,000,000	12,000,000	0	0	0	4.220	4.220	FA	191,307	0	08/15/2019	08/15/2059
955306	B#	1	..	..	..	..	2	1,500,000	105.231	1,578,465	1,500,000	1,500,000	0	0	0	3.820	3.820	JJ	28,013	57,300	07/05/2012	07/05/2024
95709T	AH	3	..	..	..	2	1FE	5,200,110	111.150	5,001,750	4,500,000	5,195,077	0	(5,033)	0	4.125	3.137	MS	61,875	0	10/08/2019	03/01/2042
95709T	AK	6	..	..	..	..	2	3,247,380	118.899	3,566,970	3,000,000	3,243,487	0	(3,893)	0	4.625	4.080	MS	46,250	69,375	05/07/2019	09/01/2043
957576	AA	9	..	..	..	..	1FE	908,615	126.124	1,490,786	1,182,000	971,047	0	8,465	0	5.750	7.923	JJ	31,339	67,965	09/17/2009	07/15/2033
958254	AB	0	..	..	..	2	2FE	9,665,197	102.491	9,916,004	9,675,000	9,670,144	0	747	0	4.000	4.010	JJ	193,500	387,000	06/20/2013	07/01/2022
95829T	AA	3	..	..	..	..	1FE	6,812,387	134.245	6,620,448	4,931,616	6,753,734	0	(18,036)	0	6.750	4.652	MS	98,016	332,884	07/13/2016	03/15/2057
960386	AH	3	..	..	..	..	2FE	2,987,430	105.199	3,155,970	3,000,000	2,994,827	0	1,290	0	4.375	4.427	FA	49,583	131,250	08/20/2013	08/15/2023
960413	AF	9	..	..	..	2	2FE	1,990,540	102.316	2,046,320	2,000,000	1,997,263	0	1,011	0	3.600	3.657	JJ	33,200	72,000	07/10/2012	07/15/2022
960413	AU	6	..	..	..	2	2FE	10,362,567	101.091	11,418,228	11,295,000	10,378,646	0	13,390	0	4.375	4.909	MN	63,142	428,531	09/09/2019	11/15/2047
962166	BT	0	..	..	..	..	2FE	5,030,050	132.700	6,635,000	5,000,000	5,022,257	0	(931)	0	6.875	6.825	JD	15,278	343,750	01/24/2007	12/15/2033
963320	AT	3	..	..	..	..	2FE	6,992,790	105.634	7,394,380	7,000,000	6,995,979	0	670	0	3.700	3.712	MN	43,167	259,000	10/30/2014	05/01/2025
963320	AV	8	..	..	..	2	2FE	990,100	103.577	1,035,770	1,000,000	990,236	0	136	0	4.500	4.564	JD	3,750	22,500	07/30/2019	06/01/2046
963320	AW	6	..	..	..	2	2FE	2,964,300	111.367	3,341,010	3,000,000	2,966,705	0	2,405	0	4.750	4.902	FA	49,479	71,250	02/20/2019	02/26/2029
96928*	FP	7	..	..	..	4	2	16,236,481	107.239	17,411,840	16,236,481	16,236,481	0	0	0	4.470	4.512	MON	32,256	725,771	10/09/2013	01/15/2035
96950F	AD	6	..	..	..	..	2FE	2,997,240	100.593	3,017,790	3,000,000	2,999,940	0	286	0	5.250	5.260	MS	46,375	157,500	03/25/2010	03/15/2020
96950F	AM	6	..	..	..	2	2FE	4,112,120	106.705	4,268,200	4,000,000	4,051,304	0	(11,802)	0	4.300	3.945	MS	55,900	172,000	05/07/2014	03/04/2024
970648	AH	4	..	..	..	2	2FE	6,041,725	117.792	6,478,560	5,500,000	6,039,179	0	(2,546)	0	5.050	4.433	MS	81,782	75,750	11/07/2019	09/15/2048
97068L	AA	6	..	..	..	2	1FE	4,000,000	119.209	4,768,360	4,000,000	4,000,000	0	0	0	4.813	4.813	MS	64,173	163,642	10/18/2018	09/01/2048
97314@	AA	3	..	..	..	4	1	17,777,778	102.635	18,246,222	17,777,778	17,777,778	0	0	0	3.670	3.687	MJSD	1,812	652,444	12/18/2014	12/18/2034
97650W	AF	5	..	..	..	..	2FE	10,000,000	104.912	10,491,200	10,000,000	10,000,000	0	0	0	5.000	5.000	JD	25,000	500,000	06/10/2014	06/13/2024
976656	CG	1	..	..	..	2	1FE	3,832,858	112.154	4,200,167	3,745,000	3,827,797	0	(2,007)	0	4.250	4.104	JD	13,264	159,163	05/02/2017	06/01/2044
976826	BF	3	..	..	..	..	1FE	7,671,051	152.810	7,884,996	5,160,000	7,483,424	0	(80,796)	0	7.600	4.126	AO	98,400	392,160	09/19/2017	10/01/2038
976843	BJ	0	..	..	..	2	1FE	5,288,605	122.238	5,360,136	4,385,000	5,285,164	0	(3,441)	0	4.752	3.488	MN	34,729	61,776	12/17/2019	11/01/2044
97786#	AL	6	..	..	..	..	2FE	5,000,000	101.370	5,068,500	5,000,000	5,000,000	0	0	0	3.830	3.830	MS	63,833	192,750	09/01/2015	09/01/2027
98138K	AA	2	..	..	..	..	1FE	7,551,900	99.323	7,449,225	7,500,000	7,550,615	0	(560)	0	4.338	4.301	MS	108,450	325,350	11/03/2016	09/01/2056
981811	AE	2	..	..	..	..	2FE	9,884,219	106.406	10,119,211	9,510,000	9,732,282	0	(30,361)	0	4.550	4.124	AO	91,349	432,705	07/01/2014	04/15/2026
98419M	AK	6	..	..	..	2	2FE	3,958,280	108.962	4,358,480	4,000,000	3,960,704	0	750	0	4.375	4.438	MN	29,167	175,000	10/03/2016	11/01/2046
98478*	AW	7	..	..	..	..	1	8,000,000	89.270	7,141,600	8,000,000	8,000,000	0	0	0	3.300	3.300	AO	69,667	0	09/26/2019	10/01/2049
98752Y	AP	4	..	..	..	2	2FE	8,857,058	113.360	10,032,360	8,850,000	8,856,763	0	(153)	0	5.151	5.146	FA	189,943	368,490	10/16/2018	08/01/2048
98956P	AB	8	..	..	..	..	2FE	5,989,560	119.220	7,153,200	6,000,000	5,991,513	0	223	0	5.750	5.762	MN	29,708	345,000	11/12/2009	11/30/2039
98956P	AH	5	..	..	..	2	2FE	4,733,000	107.471	5,373,550	5,000,000	4,753,445	0	4,827	0	4.450	4.786	FA	84,056	222,500	06/02/2015	08/15/2045
G6515#	AC	8	..	..	..	2	..	13,000,000	102.584	13,335,920	13,000,000	13,000,000	0	0	0	3.920	3.920	FA	195,347	509,600	08/13/2014	08/13/2026
P0606*	AA	9	..	..	..	4	2FE	939,201	99.772	937,059	939,201	939,201	0	0	0	5.620	5.660	MJSD	147	4,985	11/26/2019	11/26/2027
Q0832*	AG	1	..	..	..	..	1FE	2,000,000	101.002	2,020,040	2,000,000	2,000,000	0	0	0	3.140	3.140	JD	4,710	0	12/04/2019	12/04/2031

E10.41



## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.42

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For ei gn	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q0832*	AH 9	AUSTRALIA PAC Series 2019B.....	.....	..	.....11F	.....9,000,000	...101.050	.....9,094,500	.....9,000,000	.....9,000,000	.....0	.....0	.....0	.....0	.....3.240	.....3.240	JD.....	.....21,870	.....0	12/04/2019.	12/04/2034.
008474	E* 5	AGNICO EAGLE MINES.....	.....	A	.....2FE	.....1,000,000	...104.885	.....1,048,850	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....0	.....4.380	.....4.380	AO.....	.....10,463	.....43,800	04/05/2018.	04/05/2028.
008474	E@ 3	AGNICO EAGLE MINES.....	.....	A	.....2FE	.....3,000,000	...104.868	.....3,146,040	.....3,000,000	.....3,000,000	.....0	.....0	.....0	.....0	.....4.480	.....4.480	AO.....	.....32,107	.....134,400	04/05/2018.	04/05/2028.
00908P	AA 5	AIR CANADA 2017-1AA PTT.....	.....	A	.....4	.....8,964,452	...102.229	.....9,699,488	.....9,488,000	.....9,007,669	.....0	.....35,709	.....0	.....0	.....3.300	.....4.143	JJ.....	.....144,376	.....313,104	10/18/2018.	01/15/2030.
012873	AK 1	Alberta Energy Co Ltd.....	.....	A	.....2FE	.....1,249,900	...121.894	.....1,218,940	.....1,000,000	.....1,240,258	.....0	.....(9,642)	.....0	.....0	.....7.375	.....4.704	MN.....	.....12,292	.....36,875	05/08/2019.	11/01/2031.
01626P	AG 1	ALIMENTATION COUCHE-TARD.....	.....	A	.....2	.....17,408,630	...107.106	.....18,208,020	.....17,000,000	.....17,391,009	.....0	.....(7,491)	.....0	.....0	.....4.500	.....4.354	JJ.....	.....329,375	.....765,000	07/27/2017.	07/26/2047.
06368B	GS 1	BANK OF MONTREAL.....	.....	A	.....2	.....2,799,480	...104.385	.....3,131,550	.....3,000,000	.....2,812,630	.....0	.....10,502	.....0	.....0	.....3.803	.....4.442	JD.....	.....5,071	.....114,090	10/02/2018.	12/15/2032.
067901	AH 1	BARRICK GOLD CORP.....	.....	A	.....2FE	.....2,430,480	...119.235	.....2,384,700	.....2,000,000	.....2,429,394	.....0	.....(1,086)	.....0	.....0	.....5.250	.....3.810	AO.....	.....26,250	.....0	11/26/2019.	04/01/2042.
0778FP	AA 7	BELL CANADA.....	.....	A	.....2	.....10,000,000	...115.795	.....11,579,500	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....4.464	.....4.464	AO.....	.....111,600	.....446,400	03/26/2018.	04/01/2048.
10549P	AG 6	BROOKFIELD ASSET MGMNT.....	.....	A	.....2FE	.....1,320,000	...132.289	.....2,645,780	.....2,000,000	.....1,436,213	.....0	.....17,588	.....0	.....0	.....7.375	.....11.605	MS.....	.....49,167	.....147,500	04/14/2009.	03/01/2033.
112585	AH 7	BROOKFIELD ASSET MGMNT.....	.....	A	.....2	.....15,356,520	...107.538	.....16,517,837	.....15,360,000	.....15,358,090	.....0	.....336	.....0	.....0	.....4.000	.....4.003	JJ.....	.....283,307	.....614,400	01/22/2015.	01/15/2025.
11271L	AB 8	BROOKFIELD FINANCE INC.....	.....	A	.....2	.....14,551,029	...114.848	.....16,191,271	.....14,098,000	.....14,547,129	.....0	.....(3,163)	.....0	.....0	.....4.700	.....4.494	MS.....	.....185,898	.....448,803	10/16/2019.	09/20/2047.
136375	BE 1	Canadian National Railway Co.....	.....	A	.....1FE	.....4,220,729	...143.297	.....4,341,899	.....3,030,000	.....4,130,894	.....0	.....(47,337)	.....0	.....0	.....6.712	.....3.745	JJ.....	.....93,778	.....203,374	01/24/2018.	07/15/2036.
136375	BZ 4	Canadian National Railway Co.....	.....	A	.....2	.....3,438,525	...117.075	.....3,676,155	.....3,140,000	.....3,424,953	.....0	.....(7,365)	.....0	.....0	.....4.500	.....3.904	MN.....	.....21,195	.....141,300	02/07/2018.	11/07/2043.
136375	CV 2	Canadian National Railway Co.....	.....	A	.....2	.....4,999,300	...124.648	.....6,232,400	.....5,000,000	.....4,999,981	.....0	.....681	.....0	.....0	.....4.450	.....4.450	JJ.....	.....99,507	.....156,368	10/31/2018.	01/20/2049.
136385	AV 3	Canadian Natural Resources.....	.....	A	.....2	.....4,993,550	...106.618	.....5,330,900	.....5,000,000	.....4,996,345	.....0	.....638	.....0	.....0	.....3.900	.....3.916	FA.....	.....81,250	.....195,000	11/12/2014.	02/01/2025.
136385	AY 7	Canadian Natural Resources.....	.....	A	.....2	.....3,468,930	...121.413	.....3,642,390	.....3,000,000	.....3,467,659	.....0	.....(1,271)	.....0	.....0	.....4.950	.....3.999	JD.....	.....12,375	.....74,250	11/07/2014.	06/01/2047.
13645R	AF 1	Canadian Pacific RR Co.....	.....	A	.....2FE	.....4,915,450	...134.495	.....6,724,750	.....5,000,000	.....4,934,555	.....0	.....2,079	.....0	.....0	.....5.950	.....6.073	MN.....	.....38,014	.....297,500	05/03/2007.	05/15/2037.
13645R	AK 0	Canadian Pacific RR Co.....	.....	A	.....2FE	.....3,983,000	...106.403	.....4,256,120	.....4,000,000	.....3,994,690	.....0	.....1,507	.....0	.....0	.....4.450	.....4.495	MS.....	.....52,411	.....178,000	09/20/2010.	03/15/2023.
19238V	C* 4	COGECO CABLE INC Series B No. RB-14.....	.....	A	.....2	.....15,000,000	...104.703	.....15,705,450	.....15,000,000	.....15,000,000	.....0	.....0	.....0	.....0	.....4.290	.....4.290	MS.....	.....214,500	.....643,500	08/27/2014.	09/01/2026.
22576C	E# 4	CRESCENT POINT ENERGY CORP Series O No.....	.....	A	.....2	.....7,000,000	...98.056	.....8,663,920	.....7,000,000	.....7,000,000	.....0	.....0	.....0	.....0	.....3.780	.....3.780	JD.....	.....13,965	.....264,600	06/12/2013.	06/12/2023.
257559	AJ 3	Domtar Corp.....	.....	..	.....2FE	.....4,468,542	...110.380	.....4,746,340	.....4,300,000	.....4,459,266	.....0	.....(3,261)	.....0	.....0	.....6.250	.....5.950	MS.....	.....89,583	.....268,750	10/31/2016.	09/01/2042.
257559	AK 0	Domtar Corp.....	.....	..	.....2	.....10,384,309	...116.061	.....10,938,749	.....9,425,000	.....10,334,332	.....0	.....(17,404)	.....0	.....0	.....6.750	.....5.980	FA.....	.....240,338	.....636,188	07/27/2017.	02/15/2044.
292505	AJ 3	EnCana Corp.....	.....	A	.....2	.....5,651,160	...102.388	.....6,143,280	.....6,000,000	.....5,883,689	.....0	.....57,899	.....0	.....0	.....3.900	.....4.999	MN.....	.....29,900	.....234,000	08/25/2015.	11/15/2021.
29250N	BA 2	Enbridge Inc.....	.....	A	.....2	.....2,965,350	...104.284	.....3,128,520	.....3,000,000	.....2,965,428	.....0	.....78	.....0	.....0	.....4.000	.....4.067	MN.....	.....15,333	.....0	11/13/2019.	11/15/2049.
318069	B@ 9	FINNING INTERNATIONAL INC Series E No. R.....	.....	A	.....2FE	.....6,000,000	...106.854	.....6,411,240	.....6,000,000	.....6,000,000	.....0	.....0	.....0	.....0	.....4.530	.....4.530	AO.....	.....66,440	.....271,800	04/03/2012.	04/03/2027.
448055	AK 9	HUSKY ENERGY INC.....	.....	A	.....2	.....2,993,730	...105.564	.....3,166,920	.....3,000,000	.....2,997,074	.....0	.....613	.....0	.....0	.....4.000	.....4.025	AO.....	.....25,333	.....120,000	03/12/2014.	04/15/2024.
56501R	AC 0	MANULIFE FINANCIAL CORP.....	.....	A	.....1FE	.....6,974,980	...110.057	.....7,703,990	.....7,000,000	.....6,983,354	.....0	.....2,313	.....0	.....0	.....4.150	.....4.194	MS.....	.....94,413	.....290,500	03/02/2016.	03/04/2026.
56501R	AD 8	MANULIFE FINANCIAL CORP.....	.....	A	.....1FE	.....31,980,930	...132.845	.....38,525,050	.....29,000,000	.....31,829,377	.....0	.....(56,742)	.....0	.....0	.....5.375	.....4.713	MS.....	.....506,594	.....1,558,750	03/22/2017.	03/04/2046.
56540#	AA 3	Mapleleaf Midstr.....	.....	A	.....4	.....5,677,817	...105.290	.....5,978,173	.....5,677,817	.....5,677,817	.....0	.....0	.....0	.....0	.....4.560	.....4.562	JJ.....	.....126,577	.....199,216	09/28/2018.	09/30/2025.
56540#	AB 1	Mapleleaf Midstr.....	.....	A	.....2PL	.....2,000,000	...110.854	.....2,217,080	.....2,000,000	.....2,000,000	.....0	.....0	.....0	.....0	.....4.980	.....4.982	JJ.....	.....48,693	.....76,637	09/28/2018.	09/30/2028.
59151K	AG 3	Methanex Corp.....	.....	A	.....2FE	.....5,350,950	...105.112	.....5,318,667	.....5,060,000	.....5,136,879	.....0	.....(33,045)	.....0	.....0	.....5.250	.....4.505	MS.....	.....88,550	.....265,650	07/19/2012.	03/01/2022.
59151K	AK 4	Methanex Corp.....	.....	A	.....2	.....4,974,850	...103.101	.....5,155,050	.....5,000,000	.....4,986,389	.....0	.....2,436	.....0	.....0	.....4.250	.....4.312	JD.....	.....17,708	.....212,500	11/13/2014.	12/01/2024.
65334H	AG 7	Nexen Inc.....	.....	A	.....1FE	.....3,628,991	...137.530	.....4,834,180	.....3,515,000	.....3,608,662	.....0	.....(2,997)	.....0	.....0	.....6.400	.....6.147	MN.....	.....28,745	.....224,960	01/04/2012.	05/15/2037.
66977W	AP 4	NOVA CHEMICALS CORP.....	.....	A	.....2	.....10,457,275	...102.208	.....10,598,970	.....10,370,000	.....10,413,116	.....0	.....(7,610)	.....0	.....0	.....5.000	.....4.904	MN.....	.....86,417	.....518,500	01/06/2017.	05/01/2025.
67077M	AD 0	NUTRIEN LTD.....	.....	A	.....2	.....5,005,555	...102.022	.....5,101,100	.....5,000,000	.....5,004,285	.....0	.....(758)	.....0	.....0	.....3.000	.....2.982	AO.....	.....37,500	.....150,000	04/10/2018.	04/01/2025.
67077M	AF 5	NUTRIEN LTD.....	.....	A	.....2FE	.....2,591,739	...118.904	.....3,567,120	.....3,000,000	.....2,611,396	.....0	.....11,477	.....0	.....0	.....5.875	.....7.213	JD.....	.....14,688	.....176,250	04/10/2018.	12/01/2036.
67077M	AJ 7	NUTRIEN LTD.....	.....	A	.....2	.....4,904,348	...102.158	.....5,107,900	.....5,000,000	.....4,939,488	.....0	.....20,559	.....0	.....0	.....3.150	.....3.617	AO.....	.....39,755	.....157,500	04/10/2018.	10/01/2022.
67077M	AL 2	NUTRIEN LTD.....	.....	A	.....2	.....3,993,849	...103.593	.....4,143,720	.....4,000,000	.....3,995,304	.....0	.....811	.....0	.....0	.....3.375	.....3.400	MS.....	.....39,750	.....135,000	04/10/2018.	03/15/2025.
67077M	AQ 1	NUTRIEN LTD.....	.....	A	.....2	.....4,827,120	...123.245	.....4,929,800	.....4,000,000	.....4,814,543	.....0	.....(12,577)	.....0	.....0	.....6.125	.....4.584	JJ.....	.....112,972	.....122,500	06/14/2019.	01/15/2041.
67077M	AS 7	NUTRIEN LTD.....	.....	A	.....2	.....2,139,777	...117.799	.....2,355,980	.....2,000,000	.....2,135,094	.....0	.....(2,850)	.....0	.....0	.....5.250	.....4.780	JJ.....	.....48,417	.....105,000	04/10/2018.	01/15/2045.

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67077M AU 2	NUTRIEN LTD.....	A		2	2FE	2,948,280	119.083	3,572,490	3,000,000	2,948,845	0	565	0	0	5.000	5.113	AO	37,500	75,000	03/19/2019	04/01/2049
775109 AX 9	Rogers Communications.....	A		2	2FE	9,622,034	111.584	11,294,532	10,122,000	9,666,813	0	10,461	0	0	4.500	4.824	MS	134,117	455,490	06/02/2015	03/15/2043
775109 BB 6	Rogers Communications.....	A		2	2FE	8,794,550	121.027	9,682,160	8,000,000	8,750,100	0	(18,373)	0	0	5.000	4.355	MS	117,778	400,000	07/25/2017	03/15/2044
775109 BN 0	Rogers Communications.....	A		2	2FE	4,983,350	111.771	5,588,550	5,000,000	4,983,541	0	191	0	0	4.350	4.370	MN	36,250	109,354	04/23/2019	05/01/2049
775109 BP 5	Rogers Communications.....	A		2	2FE	2,967,780	101.062	3,031,860	3,000,000	2,967,860	0	80	0	0	3.700	3.760	MN	15,108	0	10/28/2019	11/15/2049
878742 AE 5	Teck Cominco Limited.....	A		2	2FE	4,890,000	117.538	5,876,900	5,000,000	4,914,968	0	3,324	0	0	6.125	6.295	AO	76,563	306,250	01/09/2019	10/01/2035
878742 AS 4	Teck Cominco Limited.....	A		2	2FE	1,490,688	111.584	1,701,656	1,525,000	1,491,561	0	873	0	0	6.000	6.190	FA	34,567	91,500	01/09/2019	08/15/2040
878742 AW 5	Teck Cominco Limited.....	A		2	2FE	4,072,500	114.583	5,729,150	5,000,000	4,103,868	0	9,052	0	0	6.250	7.855	JJ	144,097	312,500	01/10/2019	07/15/2041
87971M BK 8	Telus Corp (Canada).....	A		2	2FE	2,971,440	110.373	3,311,190	3,000,000	2,971,789	0	349	0	0	4.300	4.357	JD	5,733	70,592	05/22/2019	06/15/2049
884903 BH 7	Thomson Corporation.....	A		2	2FE	964,250	118.804	1,188,400	1,000,000	969,884	0	735	0	0	5.850	6.111	AO	12,350	58,500	03/25/2010	04/15/2040
884903 BP 9	Thomson Corporation.....	A		2	2FE	12,272,300	118.237	13,006,070	11,000,000	12,195,440	0	(26,987)	0	0	5.650	4.867	MN	65,603	621,500	01/09/2017	11/23/2043
887147 A@ 5	TIMBERWEST FORST No. S2-5 & S2-6.....	A		2	2PL	10,000,000	103.190	10,319,000	10,000,000	10,000,000	0	0	0	0	4.660	4.660	AO	100,967	466,000	10/13/2011	10/13/2021
89346D AE 7	Transalta Corp.....	A		3	3FE	253,125	100.250	250,625	250,000	253,102	0	(23)	0	0	6.500	6.390	MS	4,785	8,125	05/02/2019	03/15/2040
893526 BZ 9	Transcanada Pipelines Ltd.....	A		2	2FE	4,957,400	149.937	7,496,850	5,000,000	4,963,861	0	818	0	0	7.625	7.698	JJ	175,799	381,250	01/06/2009	01/15/2039
92660F AG 9	VIDEOTRON LTD.....	A		2	3FE	5,193,775	110.249	5,693,258	5,164,000	5,179,471	0	(3,112)	0	0	5.375	5.296	JD	12,336	277,565	09/16/2014	06/15/2024
952845 AE 5	West Fraser Timber Co.....	A		2	2FE	12,000,000	104.500	12,540,000	12,000,000	12,000,000	0	0	0	0	4.350	4.350	AO	110,200	522,000	10/07/2014	10/15/2024
98417E AK 6	Xstrata Finance Canada.....	A		2	2FE	5,427,800	104.608	5,230,400	5,000,000	5,094,977	0	(48,020)	0	0	4.950	3.887	MN	31,625	247,500	02/08/2012	11/15/2021
98417E AN 0	Xstrata Finance Canada.....	A		2	2FE	3,459,930	111.979	3,359,370	3,000,000	3,434,557	0	(10,883)	0	0	6.000	4.912	MN	23,000	180,000	07/20/2017	11/15/2041
98417E AR 1	Xstrata Finance Canada.....	A		2	2FE	8,038,449	106.222	8,024,010	7,554,000	8,011,162	0	(10,416)	0	0	5.550	5.098	AO	76,862	419,247	03/22/2017	10/25/2042
98462Y AB 6	Yamana Gold Inc.....	A		2	2FE	2,729,550	104.549	3,136,470	3,000,000	2,844,103	0	28,858	0	0	4.950	6.284	JJ	68,475	148,500	08/06/2015	07/15/2024
C4931* AU 7	KEYERA PARTNERSP No. P-14.....	A		2	2	8,000,000	109.059	8,724,720	8,000,000	8,000,000	0	0	0	0	4.750	4.750	MN	43,278	380,000	11/20/2013	11/20/2025
C5864@ AG 4	MULLEN GRP LTD Series G No. G-21.....	A		3	3	8,000,000	100.314	8,025,120	8,000,000	8,000,000	0	0	0	0	3.840	3.840	AO	58,880	307,200	10/22/2014	10/22/2024
C5864@ AH 2	MULLEN GRP LTD Series H No. H-17.....	A		3	3	4,000,000	97.484	3,899,360	4,000,000	4,000,000	0	0	0	0	3.940	3.940	AO	30,207	157,600	10/22/2014	10/22/2026
C9716# AF 6	WASTE CONNECTION Series 2011A Tranche C.....	A		2	2FE	7,000,000	102.651	7,185,570	7,000,000	7,000,000	0	0	0	0	4.640	4.640	AO	81,200	324,800	04/01/2011	04/01/2021
000000 00 0	FRANSHION BRILLIANT LTD.....	D		2	2FE	994,000	101.080	1,010,800	1,000,000	994,147	0	147	0	0	4.250	4.325	JJ	18,653	0	10/11/2019	07/23/2029
00131L 2B 0	AIA GROUP LTD.....	D		1	1FE	6,209,200	122.169	6,108,450	5,000,000	6,207,479	0	(1,721)	0	0	4.875	3.402	MS	74,479	0	12/10/2019	03/11/2044
00131L AE 5	AIA GROUP LTD.....	D		2	1FE	9,964,073	115.904	11,520,858	9,940,000	9,962,205	0	(519)	0	0	4.500	4.485	MS	130,463	447,300	03/10/2016	03/16/2046
00182E BJ 7	ANZ NATIONAL INTL NZ.....	D		1	1FE	6,731,322	105.473	7,172,164	6,800,000	6,736,519	0	5,197	0	0	3.450	3.584	JJ	104,267	117,300	04/05/2019	01/21/2028
00185A AF 1	AON PLC.....	D		2	2FE	9,923,900	104.862	10,486,200	10,000,000	9,962,469	0	7,644	0	0	3.500	3.592	JD	16,528	350,000	08/12/2014	06/14/2024
00203Q AB 3	AP MOELLER-MAERSK A/S.....	D		2	2FE	4,983,050	102.935	5,146,750	5,000,000	4,991,204	0	1,669	0	0	3.750	3.791	MS	51,563	187,500	09/15/2014	09/22/2024
00203Q AD 9	AP MOELLER-MAERSK A/S.....	D		2	2FE	9,888,300	103.669	10,366,900	10,000,000	9,930,398	0	10,574	0	0	3.875	4.012	MS	100,104	387,500	10/08/2015	09/28/2025
00203Q AE 7	AP MOELLER-MAERSK A/S.....	D		2	2FE	2,981,640	106.709	3,201,270	3,000,000	2,982,423	0	783	0	0	4.500	4.577	JD	4,125	67,500	06/17/2019	06/20/2029
00205G AA 5	APT PIPELINES LTD.....	D		2	2FE	10,944,510	103.896	11,428,560	11,000,000	10,982,359	0	5,891	0	0	3.875	3.937	AO	94,722	426,250	10/15/2012	10/11/2022
00386S AB 8	TAQA ABU DHABI NATL ENER.....	D		1	1FE	2,637,338	135.999	2,679,180	1,970,000	2,625,390	0	(11,948)	0	0	6.500	3.804	AO	22,764	64,025	07/23/2019	10/27/2036
00507U AF 8	Actavis funding scs.....	D		2	2FE	6,973,610	105.022	7,351,540	7,000,000	6,986,960	0	2,632	0	0	3.850	3.896	JD	11,978	269,500	06/10/2014	06/15/2024
00507U AU 5	Actavis funding scs.....	D		2	2FE	3,641,494	108.784	3,999,988	3,677,000	3,644,481	0	644	0	0	4.750	4.811	MS	51,427	174,658	11/17/2016	03/15/2045
009279 AC 4	AIRBUS SE.....	D		2	1FE	5,973,960	110.645	6,638,700	6,000,000	5,973,981	0	437	0	0	3.950	3.975	AO	53,325	237,000	10/02/2018	04/10/2047
01273P AA 0	ALBERMALE WOD PTY LTD.....	D		2	2FE	1,495,740	100.102	1,501,530	1,500,000	1,495,774	0	34	0	0	3.450	3.484	MN	5,175	0	11/19/2019	11/15/2029
015398 AB 6	ALFA S.A.....	D		2	2FE	15,280,000	108.292	16,243,800	15,000,000	15,131,782	0	(28,958)	0	0	5.250	5.005	MS	210,000	787,500	04/16/2014	03/25/2024
01609W AW 2	ALIBABA GROUP HOLDING.....	D		2	1FE	5,030,700	114.735	5,736,750	5,000,000	5,030,277	0	(317)	0	0	4.400	4.367	JD	15,278	220,000	01/10/2018	12/06/2057
02364W AP 0	America Movil SA de CV.....	D		1	1FE	5,817,393	131.397	6,681,537	5,085,000	5,757,038	0	(22,843)	0	0	6.125	4.998	MN	39,797	311,456	03/20/2017	11/15/2037

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For ei g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02364W AV 7	America Movil SA de CV.....	D			1FE	1,448,859	100.624	1,489,235	1,480,000	1,478,957	0	4,151	0	0	5.000	5.296	MS	18,706	74,000	03/07/2011	03/30/2020
02364W AW 5	America Movil SA de CV.....	D			1FE	15,776,184	134.497	18,426,089	13,700,000	15,623,924	0	(53,919)	0	0	6.125	5.012	MS	212,112	839,125	02/28/2017	03/30/2040
034863 AM 2	ANGLO AMERICAN CAPITAL.....	D			2FE	6,497,815	102.010	6,630,650	6,500,000	6,499,542	0	336	0	0	4.125	4.131	AO	56,604	268,125	04/14/2014	04/15/2021
03835V AF 3	APTIV PLC.....	D			2FE	14,925,495	96.380	15,430,438	16,010,000	14,964,466	0	18,803	0	0	4.400	4.838	AO	176,110	704,440	12/07/2017	10/01/2046
03835V AH 9	APTIV PLC.....	D	2		2FE	4,447,633	113.459	4,419,228	3,895,000	4,445,364	0	(2,269)	0	0	5.400	4.517	MS	61,931	54,300	11/26/2019	03/15/2049
03938L AZ 7	ArceLormittal.....	D			2FE	3,100,000	114.867	4,594,680	4,000,000	3,382,733	0	82,762	0	0	6.125	9.873	JD	20,417	245,000	02/05/2016	06/01/2025
04530D AD 4	ASPEN INSURANCE HLDG LTD.....	D			2FE	1,997,780	107.637	2,152,740	2,000,000	1,999,021	0	226	0	0	4.650	4.664	MN	11,883	93,000	11/05/2013	11/15/2023
046353 AG 3	ASTRAZENECA PLC.....	D			2FE	5,976,120	109.725	6,583,500	6,000,000	5,978,042	0	557	0	0	4.000	4.024	MS	68,667	240,000	11/14/2016	09/18/2042
046353 AM 0	ASTRAZENECA PLC.....	D			2FE	8,048,910	116.444	9,315,520	8,000,000	8,045,945	0	(949)	0	0	4.375	4.338	MN	43,750	350,000	03/14/2017	11/16/2045
04965D A* 7	ATRESMEDIA CORPORACION.....	D			2	3,000,000	105.748	3,172,440	3,000,000	3,000,000	0	0	0	0	4.480	4.480	JJ	63,467	134,400	07/11/2018	07/11/2023
04965D A@ 5	ATRESMEDIA CORPORACION.....	D			2	1,000,000	105.748	1,057,480	1,000,000	1,000,000	0	0	0	0	4.750	4.750	JJ	22,431	47,500	07/11/2018	07/11/2025
05252A AN 1	AUST & NZ BANKING GROUP.....	D			1FE	4,992,250	100.091	5,004,550	5,000,000	4,999,968	0	961	0	0	5.100	5.120	JJ	119,000	255,000	01/06/2010	01/13/2020
05254H AA 2	AUST & NZ BANKING GRP/UK.....	D			2FE	2,000,000	114.210	2,284,200	2,000,000	2,000,000	0	0	0	0	6.750	6.750	JD	6,000	135,000	06/07/2016	01/01/9999
05279# AG 4	AUTOLIV ASP INC Series C.....	D			2FE	12,000,000	105.600	12,672,000	12,000,000	12,000,000	0	0	0	0	4.090	4.090	AO	92,707	490,800	04/23/2014	04/23/2024
05523R AB 3	BAE SYSTEMS PLC.....	D			2FE	5,351,650	104.389	5,219,450	5,000,000	5,075,279	0	(40,169)	0	0	4.750	3.864	AO	52,778	237,500	03/08/2012	10/11/2021
05541V AA 4	BG ENERGY CAPITAL PLC.....	D			1FE	7,907,760	101.843	8,147,440	8,000,000	7,989,669	0	10,598	0	0	4.000	4.142	JD	19,556	320,000	12/02/2010	12/09/2020
05541V AE 6	BG ENERGY CAPITAL PLC.....	D			1FE	6,034,860	103.294	6,197,640	6,000,000	6,007,273	0	(3,853)	0	0	4.000	3.929	AO	50,667	240,000	10/12/2010	11/15/2021
055451 AU 2	BHP Billiton Finance.....	D			1FE	12,845,530	106.770	13,880,100	13,000,000	12,918,195	0	19,813	0	0	3.850	4.033	MS	126,515	500,500	02/22/2016	09/30/2023
055451 AV 0	BHP Billiton Finance.....	D			1FE	5,314,725	127.871	5,754,195	4,500,000	5,320,013	0	1,007	0	0	5.000	3.779	MS	56,875	75,000	12/19/2019	09/30/2043
05565Q BU 1	BP CAPITAL MARKETS PLC.....	D			1FE	7,000,000	103.119	7,218,330	7,000,000	7,000,000	0	0	0	0	3.561	3.561	MN	41,545	249,270	10/27/2011	11/01/2021
05578A AN 8	BPCE SA.....	D			1FE	9,929,700	99.172	9,917,200	10,000,000	9,931,245	0	1,545	0	0	2.700	2.781	AO	67,500	0	09/24/2019	10/01/2029
05581K AC 5	BNP PARIBAS.....	D			2FE	3,510,675	109.358	3,827,530	3,500,000	3,508,268	0	(948)	0	0	4.625	4.586	MS	48,563	161,875	03/31/2017	03/13/2027
05964H AA 3	Banco Santander.....	D			1FE	15,000,000	101.898	15,284,700	15,000,000	15,000,000	0	0	0	0	3.561	2.715	JAJO	121,663	622,592	04/04/2017	04/11/2022
06738E AJ 4	BARCLAYS PLC.....	D			2FE	10,681,225	122.780	11,357,150	9,250,000	10,674,373	0	(6,852)	0	0	5.250	4.256	FA	180,760	0	11/04/2019	08/17/2045
06849U AD 7	BARRICK PD AU FIN PTY LT.....	D			2FE	8,491,750	126.763	8,873,410	7,000,000	8,458,482	0	(17,127)	0	0	5.950	4.354	AO	87,928	178,500	10/17/2019	10/15/2039
09659W 2F 0	BNP PARIBAS.....	D			1FE	2,941,050	111.076	3,332,280	3,000,000	2,947,229	0	4,929	0	0	4.400	4.650	FA	50,233	132,000	10/02/2018	08/14/2028
10553Y AE 5	BRASKEM FINANCE LTD.....	D			2FE	10,581,250	105.957	10,595,700	10,000,000	10,175,072	0	(69,497)	0	0	5.375	4.575	MN	88,090	537,500	05/22/2013	05/02/2022
111013 AL 2	British Sky Broadcasting.....	D			1FE	11,575,025	107.094	12,315,810	11,500,000	11,539,316	0	(7,533)	0	0	3.750	3.670	MS	125,781	431,250	12/18/2014	09/16/2024
111021 AL 5	British Telecom PLC.....	D			2FE	9,649,510	114.911	10,341,990	9,000,000	9,625,865	0	(23,718)	0	0	5.125	4.145	JD	34,594	384,375	09/19/2019	12/04/2028
111021 AN 1	British Telecom PLC.....	D			2FE	14,168,100	103.035	14,424,900	14,000,000	14,168,010	0	(90)	0	0	4.250	4.178	MN	87,597	0	12/17/2019	11/08/2049
11778B AB 8	BSKYB Finance UK Ltd.....	D			1FE	5,955,352	136.226	7,083,752	5,200,000	5,877,302	0	(26,927)	0	0	6.500	5.274	AO	71,356	338,000	12/02/2016	10/15/2035
12594K AB 8	CNH INDUSTRIAL NV.....	D			2FE	4,693,000	104.354	5,217,700	5,000,000	4,727,497	0	28,024	0	0	3.850	4.686	MN	24,597	192,500	10/04/2018	11/15/2027
151191 AZ 6	CELULOSA ARAUCO CONSTITU.....	D			2FE	6,920,410	105.042	7,352,940	7,000,000	6,959,105	0	7,835	0	0	4.500	4.643	FA	131,250	315,000	07/15/2014	08/01/2024
15639K AA 0	CENTRICA PLC.....	D			2FE	4,990,400	103.865	5,193,250	5,000,000	4,995,810	0	1,003	0	0	4.000	4.024	AO	41,667	200,000	03/18/2014	10/16/2023
19123M AC 7	COCA-COLA EUROPEAN PARTN.....	D			2FE	2,506,079	102.961	2,574,025	2,500,000	2,502,875	0	(1,823)	0	0	4.500	4.419	MS	37,500	112,500	04/12/2018	09/01/2021
191241 AF 5	COCA-COLA FEMSA SAB CV.....	D			1FE	9,191,430	122.321	9,663,359	7,900,000	9,128,578	0	(29,352)	0	0	5.250	4.212	MN	40,323	414,750	10/24/2017	11/26/2043
202712 BK 0	COMMONWEALTH BANK AUST.....	D			2FE	2,963,280	100.571	3,017,130	3,000,000	2,963,824	0	544	0	0	3.610	3.717	MS	32,791	0	09/16/2019	09/12/2034
202712 BL 8	COMMONWEALTH BANK AUST.....	D			2FE	3,000,000	100.361	3,010,830	3,000,000	3,000,000	0	0	0	0	3.743	3.743	MS	33,999	0	09/05/2019	09/12/2039
2027A0 HR 3	COMMONWEALTH BANK AUST.....	D			2FE	2,023,360	108.122	2,162,440	2,000,000	2,020,864	0	(2,496)	0	0	4.500	4.299	JD	5,500	90,000	02/20/2019	12/09/2025
2027A0 JN 0	COMMONWEALTH BANK AUST.....	D			1FE	27,683,502	109.104	30,245,811	27,722,000	27,685,274	0	707	0	0	3.900	3.908	JJ	507,544	1,081,158	02/02/2018	07/12/2047
21684A AD 8	COOPERATIEVE RABOBANK UA.....	D			2FE	5,775,660	127.758	6,387,900	5,000,000	5,743,945	0	(15,861)	0	0	5.250	4.285	FA	107,188	262,500	02/09/2018	08/04/2045

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## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
21684A AF 3	COOPERATIEVE RABOBANK UA.....	D		2FE	933,670	104.163	1,041,630	1,000,000	941,877	0	7,408	0	0	3.750	4.794	JJ	16,667	37,500	11/20/2018	07/21/2026	
225401 AC 2	CREDIT SUISSE GROUP AG.....	D		2FE	3,980,280	108.775	4,351,000	4,000,000	3,984,671	0	1,567	0	0	4.282	4.339	JJ	81,834	171,280	03/23/2017	01/09/2028	
225401 AG 3	CREDIT SUISSE GROUP AG.....	D		2FE	1,000,400	105.767	1,057,670	1,000,000	1,000,356	0	(44)	0	0	4.207	4.196	JD	2,220	42,070	01/30/2019	06/12/2024	
225401 AM 0	CREDIT SUISSE GROUP AG.....	D		2FE	1,000,000	100.346	1,003,460	1,000,000	1,000,000	0	0	0	0	2.593	2.593	MS	7,923	0	09/04/2019	09/11/2025	
23636A AS 0	DANSKE BANK A/S.....	D		2FE	2,112,760	104.993	2,099,860	2,000,000	2,097,841	0	(14,919)	0	0	5.000	2.513	JJ	46,944	0	09/04/2019	01/12/2022	
23636A AT 8	DANSKE BANK A/S.....	D		2FE	4,989,900	109.803	5,490,150	5,000,000	4,991,607	0	1,707	0	0	5.375	5.422	JJ	126,163	131,389	01/11/2019	01/12/2024	
24668P AE 7	KONINKIJKE AHOLD DLHAIZE.....	D		2FE	1,243,040	123.389	1,233,890	1,000,000	1,242,311	0	(729)	0	0	5.700	3.974	AO	14,250	0	11/22/2019	10/01/2040	
25156P AR 4	Deutsche Telekom Int Fin.....	D		2FE	8,351,453	117.952	9,200,256	7,800,000	8,311,958	0	(13,377)	0	0	4.875	4.408	MS	121,469	380,250	11/15/2016	03/06/2042	
25243Y AV 1	Diageo Capital PLC.....	D		1FE	4,791,409	110.341	5,599,806	5,075,000	4,816,045	0	6,418	0	0	3.875	4.221	AO	33,869	196,656	12/09/2015	04/29/2043	
268317 AK 0	ELECTRICITE DE FRANCE SA.....	D		1FE	4,026,200	114.658	4,586,320	4,000,000	4,024,866	0	(538)	0	0	4.875	4.831	JJ	86,125	195,000	11/16/2016	01/22/2044	
268317 AP 9	ELECTRICITE DE FRANCE SA.....	D		1FE	4,416,404	114.385	4,661,189	4,075,000	4,372,130	0	(13,734)	0	0	4.750	4.103	AO	41,939	193,563	08/05/2016	10/13/2035	
268317 AQ 7	ELECTRICITE DE FRANCE SA.....	D		1FE	2,041,580	117.939	2,358,780	2,000,000	2,039,536	0	(788)	0	0	4.950	4.814	AO	21,450	99,000	02/14/2017	10/13/2045	
268317 AR 5	ELECTRICITE DE FRANCE SA.....	D		1FE	9,809,800	119.371	11,937,100	10,000,000	9,816,311	0	1,675	0	0	5.250	5.366	AO	113,750	525,000	10/07/2015	10/13/2055	
29082H AB 8	EMBRAER NETHERLANDS FINA.....	D		2FE	11,599,000	112.835	12,976,025	11,500,000	11,575,805	0	(8,650)	0	0	5.400	5.287	FA	258,750	621,000	03/23/2017	02/01/2027	
29245V AB 1	ENTEL CHILE SA.....	D		2FE	9,976,300	106.042	10,604,200	10,000,000	9,985,473	0	1,838	0	0	4.750	4.776	FA	197,917	475,000	07/17/2014	08/01/2026	
29446M AC 6	EQUINOR ASA.....	D		1FE	9,841,500	100.758	10,075,800	10,000,000	9,841,877	0	377	0	0	3.250	3.334	MN	38,819	0	11/13/2019	11/18/2049	
31562Q AF 4	FIAT CHRYSLER AUTOMOBILE.....	D		3FE	6,413,750	107.124	7,498,680	7,000,000	6,697,523	0	79,660	0	0	5.250	6.738	AO	77,583	367,500	02/05/2016	04/15/2023	
31572U AE 6	FIBRIA OVERSEAS FINANCE.....	D		2FE	3,022,500	108.459	3,253,770	3,000,000	3,011,361	0	(2,267)	0	0	5.250	5.152	MN	21,438	157,500	06/05/2014	05/12/2024	
35177P AW 7	France Telecom.....	D		2FE	2,973,330	103.635	3,109,050	3,000,000	2,994,645	0	2,973	0	0	4.125	4.235	MS	36,781	123,750	09/09/2011	09/14/2021	
377373 AH 8	GLAXOSMITHKLINE CAPITAL.....	D		1FE	1,978,940	107.272	2,145,440	2,000,000	1,980,418	0	1,478	0	0	3.375	3.498	JD	5,625	46,125	03/18/2019	06/01/2029	
40049J AV 9	Grupo Televisa SA ADR.....	D		2FE	7,016,810	116.745	8,172,150	7,000,000	7,007,585	0	(1,332)	0	0	6.625	6.598	MS	132,684	463,750	03/12/2007	03/18/2025	
40049J AZ 0	Grupo Televisa SA ADR.....	D		2FE	2,184,000	124.952	2,499,040	2,000,000	2,172,567	0	(4,426)	0	0	6.625	5.886	JJ	61,097	132,500	03/21/2017	01/15/2040	
40049J BB 2	Grupo Televisa SA ADR.....	D		2FE	4,020,200	107.122	4,284,880	4,000,000	4,014,394	0	(2,075)	0	0	4.625	4.555	JJ	77,597	185,000	01/19/2017	01/30/2026	
40052V AB 0	GRUPO BIMBO SAB DE CV.....	D		2FE	5,526,170	104.019	5,721,045	5,500,000	5,506,359	0	(2,883)	0	0	4.500	4.441	JJ	107,250	247,500	01/19/2012	01/25/2022	
40052V AC 8	GRUPO BIMBO SAB DE CV.....	D		2FE	6,971,300	104.470	7,312,900	7,000,000	6,985,740	0	2,854	0	0	3.875	3.925	JD	3,014	271,250	06/24/2014	06/27/2024	
40052V AD 6	GRUPO BIMBO SAB DE CV.....	D		2FE	16,468,540	107.179	18,220,430	17,000,000	16,500,604	0	10,037	0	0	4.875	5.086	JD	9,208	828,750	08/15/2017	06/27/2044	
404280 AH 2	HSBC HOLDINGS PLC.....	D		1FE	2,994,630	137.704	4,131,120	3,000,000	2,995,948	0	119	0	0	6.500	6.513	MS	57,417	195,000	10/11/2007	09/15/2037	
404280 AM 1	HSBC HOLDINGS PLC.....	D		1FE	4,013,940	141.852	4,255,560	3,000,000	3,962,318	0	(27,116)	0	0	6.100	3.914	JJ	84,892	183,000	01/19/2018	01/14/2042	
404280 AQ 2	HSBC HOLDINGS PLC.....	D		1FE	5,706,700	126.301	6,315,050	5,000,000	5,669,365	0	(15,356)	0	0	5.250	4.350	MS	78,021	262,500	06/16/2017	03/14/2044	
404280 AX 7	HSBC HOLDINGS PLC.....	D		1FE	10,000,000	102.228	10,222,800	10,000,000	10,000,000	0	0	0	0	4.131	2.875	MJSD	27,537	477,019	03/01/2016	03/08/2021	
404280 BK 4	HSBC HOLDINGS PLC.....	D		1FE	5,164,600	106.957	5,347,850	5,000,000	5,108,787	0	(28,018)	0	0	4.041	3.510	MS	60,615	202,050	05/22/2017	03/13/2028	
43474T AC 7	HOLCIM US FINANCE SARL.....	D		2FE	4,965,200	107.419	5,370,950	5,000,000	4,985,067	0	3,670	0	0	5.150	5.242	JD	715	257,500	09/05/2013	09/12/2023	
43475D AA 5	HOLCIM CAPITAL CORP.....	D		2FE	2,837,819	125.032	2,831,975	2,265,000	2,809,422	0	(12,138)	0	0	6.500	4.792	MS	44,576	147,225	07/25/2017	09/12/2043	
456873 AB 4	INGERSOLL RAND LUX FINAN.....	D		2FE	8,613,456	104.925	9,128,475	8,700,000	8,654,024	0	8,533	0	0	3.550	3.670	MN	51,475	308,850	12/05/2014	11/01/2024	
45687A AJ 1	INGERSOLL-RAND GL HLD CO.....	D		2FE	4,990,750	107.125	5,356,250	5,000,000	4,996,340	0	964	0	0	4.250	4.273	JD	9,444	212,500	06/17/2013	06/15/2023	
46128M AF 8	INVERSIONES CMPC SA.....	D		2FE	7,437,500	103.631	7,772,325	7,500,000	7,473,665	0	7,047	0	0	4.375	4.488	MN	41,927	328,125	04/16/2014	05/15/2023	
46132F AA 8	INVESCO FINANCE PLC.....	D		1FE	4,996,050	102.820	5,141,000	5,000,000	4,998,754	0	402	0	0	3.125	3.134	MN	13,455	156,250	11/05/2012	11/30/2022	
46132F AB 6	INVESCO FINANCE PLC.....	D		1FE	2,978,520	106.283	3,188,490	3,000,000	2,990,516	0	2,096	0	0	4.000	4.085	JJ	50,333	120,000	11/06/2013	01/30/2024	
46132F AC 4	INVESCO FINANCE PLC.....	D		1FE	12,929,285	121.911	13,215,152	10,840,000	12,815,963	0	(47,716)	0	0	5.375	4.162	MN	50,173	582,650	09/11/2017	11/30/2043	
46132F AD 2	INVESCO FINANCE PLC.....	D		1FE	6,981,940	106.593	7,461,510	7,000,000	6,989,118	0	1,577	0	0	3.750	3.779	JJ	121,042	262,500	10/08/2015	01/15/2026	
478375 AJ 7	JOHNSON CONTROLS INTL PL.....	D		2FE	4,820,974	114.680	4,842,936	4,223,000	4,778,047	0	(15,011)	0	0	5.700	4.712	MS	80,237	240,711	12/28/2016	03/01/2041	

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Ei gn	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478375 AN 8	JOHNSON CONTROLS INTL PL	D	2	2FE	5,826,182	105.623	6,300,412	5,965,000	5,830,096	0	792	0	4.950	5.079	JJ	146,814	295,268	01/09/2017	07/02/2064				
478375 AR 9	JOHNSON CONTROLS INTL PL	D	2	2FE	3,974,201	105.836	4,233,440	4,000,000	3,981,807	0	2,578	0	3.900	3.984	FA	59,367	156,000	12/28/2016	02/14/2026				
478375 AS 7	JOHNSON CONTROLS INTL PL	D	2	2FE	10,960,469	116.665	11,666,500	10,000,000	10,906,384	0	(18,982)	0	5.125	4.519	MS	152,326	512,500	12/28/2016	09/14/2045				
49245P AA 4	KERRY GROUP FIN SERVICES	D	2	2FE	5,809,657	101.250	6,348,375	6,270,000	6,095,244	0	48,905	0	3.200	4.120	AO	45,701	200,640	06/27/2013	04/09/2023				
494386 AB 1	KIMBERLY-CLARK DE MEXICO	D	2	1FE	2,991,840	102.250	3,067,500	3,000,000	2,996,137	0	817	0	3.800	3.833	AO	26,283	114,000	04/03/2014	04/08/2024				
50247V AC 3	LYB INTL FINANCE BV	D	2	2FE	8,168,765	112.543	9,003,440	8,000,000	8,158,851	0	(3,512)	0	4.875	4.734	MS	114,833	316,875	04/29/2019	03/15/2044				
53944Y AB 9	LLOYDS BANKING GROUP PLC	D	2	2FE	5,264,150	108.741	5,437,050	5,000,000	5,199,096	0	(27,680)	0	4.650	3.923	MS	62,646	232,500	07/27/2017	03/24/2026				
53944Y AE 3	LLOYDS BANKING GROUP PLC	D	2	2FE	3,171,060	108.132	3,243,960	3,000,000	3,170,839	0	(221)	0	4.344	4.004	JJ	62,264	0	11/25/2019	01/09/2048				
552081 AK 7	LYONDELLBASELL IND NV	D	2	2FE	8,693,750	112.823	9,025,840	8,000,000	8,284,700	0	(64,044)	0	5.750	4.757	AO	97,111	460,000	11/29/2012	04/15/2024				
552081 AM 3	LYONDELLBASELL IND NV	D	2	2FE	12,240,505	105.063	14,183,505	13,500,000	12,277,206	0	12,083	0	4.625	5.188	FA	216,797	624,375	11/17/2016	02/26/2055				
55608J AC 2	MACQUARIE GROUP LTD	D	2	1FE	9,044,010	100.121	9,010,890	9,000,000	9,000,207	0	(5,766)	0	6.000	5.933	JJ	250,500	540,000	08/02/2010	01/14/2020				
55608J AE 8	MACQUARIE GROUP LTD	D	2	1FE	1,978,820	104.142	2,082,840	2,000,000	1,997,141	0	2,592	0	6.250	6.395	JJ	57,986	125,000	01/06/2011	01/14/2021				
55608J AP 3	MACQUARIE GROUP LTD	D	2	1FE	3,072,420	113.971	3,419,130	3,000,000	3,067,764	0	(4,656)	0	5.033	4.723	JJ	69,623	75,495	03/05/2019	01/15/2030				
57385L AB 4	MARVELL TECHNOLOGY GROUP	D	2	2FE	10,848,577	110.458	11,907,372	10,780,000	10,843,910	0	(4,668)	0	4.875	4.788	JD	13,138	525,525	02/15/2019	06/22/2028				
585055 AT 3	Medtronic PLC	D	2	1FE	2,105,152	132.633	2,348,930	1,771,000	2,081,078	0	(9,524)	0	5.550	4.250	MS	28,941	98,291	05/15/2017	03/15/2040				
585055 BT 2	Medtronic PLC	D	2	1FE	5,719,900	118.408	5,920,400	5,000,000	5,619,317	0	(30,802)	0	4.375	3.330	MS	64,410	218,750	08/05/2016	03/15/2035				
585055 BU 9	Medtronic PLC	D	2	1FE	3,138,960	125.747	3,772,410	3,000,000	3,135,421	0	(2,885)	0	4.625	4.329	MS	40,854	138,750	10/03/2018	03/15/2045				
606822 AB 0	mitsubishi UFJ FIN GRP	D	2	1FE	20,000,000	101.821	20,364,200	20,000,000	20,000,000	0	0	0	3.780	2.512	MJSD	65,231	886,878	02/23/2016	03/01/2021				
606822 BK 9	mitsubishi UFJ FIN GRP	D	2	1FE	4,178,636	109.573	4,270,060	3,897,000	4,177,521	0	(1,116)	0	3.751	3.250	JJ	66,185	0	11/15/2019	07/18/2039				
60687Y AT 6	MIZUHO FINANCIAL GROUP	D	2	1FE	5,091,950	110.660	5,533,000	5,000,000	5,084,726	0	(7,224)	0	4.254	4.021	MS	64,992	212,700	01/25/2019	09/11/2029				
62854A AN 4	MYLAN NV	D	2	2FE	4,961,550	104.236	5,211,800	5,000,000	4,973,524	0	3,524	0	3.950	4.044	JD	8,778	197,500	05/31/2016	06/15/2026				
62854A AP 9	MYLAN NV	D	2	2FE	2,999,520	112.371	3,371,130	3,000,000	2,999,579	0	7	0	5.250	5.251	JD	7,000	157,500	05/31/2016	06/15/2046				
62947Q AY 4	NXP BV / NXP Funding LLC	D	2	2FE	2,004,380	116.942	2,338,840	2,000,000	2,003,984	0	(368)	0	5.550	5.521	JD	9,250	109,458	12/03/2018	12/01/2028				
62947Q AZ 1	NXP BV / NXP Funding LLC	D	2	2FE	1,999,420	109.084	2,181,680	2,000,000	1,999,427	0	7	0	4.875	4.883	MS	32,500	71,771	12/03/2018	03/01/2024				
632525 AS 0	NATIONAL AUSTRALIA BANK	D	2	2FE	7,137,150	103.916	7,274,120	7,000,000	7,135,134	0	(2,016)	0	3.933	3.691	FA	113,948	0	10/23/2019	08/02/2034				
6325C0 BY 6	NATIONAL AUSTRALIA BANK	D	2	1FE	4,796,450	102.307	5,115,350	5,000,000	4,976,140	0	24,231	0	4.375	4.901	JD	12,760	218,800	02/08/2011	12/10/2020				
63859W AE 9	NATIONWIDE BLDG SOCIETY	D	2	2FE	9,044,610	105.245	9,472,050	9,000,000	9,034,545	0	(4,424)	0	4.000	3.934	MS	107,000	360,000	08/04/2017	09/14/2026				
65535H AB 5	NOMURA HOLDINGS INC	D	2	2FE	3,197,970	100.779	3,023,370	3,000,000	3,004,815	0	(27,120)	0	6.700	5.746	MS	65,325	201,000	03/17/2011	03/04/2020				
65557F AH 9	NORDEA BANK AB	D	2	1FE	10,000,000	109.052	10,905,200	10,000,000	10,000,000	0	0	0	4.625	4.625	MS	138,750	462,500	09/06/2018	09/13/2033				
685218 AB 5	ORANGE SA	D	2	2FE	5,625,600	132.571	6,628,550	5,000,000	5,589,679	0	(13,489)	0	5.500	4.670	FA	110,764	275,000	03/10/2017	02/06/2044				
68620Y A# 9	ORIGIN ENERGY FINANCE Series 2019A	D	2	2FE	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	5.160	5.160	JJ	237,933	258,000	01/15/2019	01/15/2029				
714264 AD 0	PERNOD-RICARD SA	D	2	2FE	7,067,980	104.607	7,322,490	7,000,000	7,015,847	0	(7,301)	0	4.450	4.333	JJ	143,636	311,500	10/20/2011	01/15/2022				
714264 AH 1	PERNOD-RICARD SA	D	2	2FE	2,987,400	105.213	3,156,390	3,000,000	2,996,426	0	1,306	0	4.250	4.300	JJ	58,792	127,500	01/05/2012	07/15/2022				
714264 AK 4	PERNOD-RICARD SA	D	2	2FE	1,260,640	123.421	1,234,210	1,000,000	1,259,992	0	(648)	0	5.500	3.755	JJ	25,361	0	11/26/2019	01/15/2042				
714295 AA 0	PERRIGO FINANCE PLC	D	2	2FE	8,107,420	92.393	7,391,440	8,000,000	8,102,752	0	(2,324)	0	4.900	4.808	JD	17,422	392,000	07/20/2017	12/15/2044				
71429M AB 1	PERRIGO FINANCE UNLIMITE	D	2	2FE	6,053,990	103.225	6,193,500	6,000,000	6,038,384	0	(5,501)	0	4.375	4.253	MS	77,292	262,500	03/01/2017	03/15/2026				
74348D AA 5	PROMIGAS/GASES PACIFICO	D	2	2FE	992,340	101.160	1,011,600	1,000,000	992,474	0	134	0	3.750	3.843	AO	7,813	0	10/09/2019	10/16/2029				
75524R AA 7	RBS CITIZENS FIN GRP	D	2	2FE	14,074,927	104.324	14,277,783	13,686,666	13,852,686	0	(57,033)	0	4.150	3.677	MS	146,725	567,969	05/09/2016	09/28/2022				
767201 AL 0	Rio Tinto Finance	D	2	1FE	5,234,032	130.568	5,973,486	4,575,000	5,192,432	0	(18,229)	0	5.200	4.219	MN	38,989	237,900	04/03/2018	11/02/2040				
76720A AD 8	RIO TINTO FIN USA PLC	D	2	1FE	1,781,786	122.369	1,768,232	1,445,000	1,779,527	0	(2,259)	0	4.750	3.255	MS	18,875	0	10/10/2019	03/22/2042				

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76720A	AG 1	RIO TINTO FIN USA PLC.....	D	2	1FE	1,956,140	114.596	2,291,920	2,000,000	1,957,604	0	1,108	0	0	4.125	4.272	FA	29,792	82,500	09/07/2018.	08/21/2042.
78448T	AE 2	SMBC AVIATION CAPITAL FI.....	D		1FE	1,997,360	103.859	2,077,180	2,000,000	1,997,709	0	349	0	0	3.550	3.579	AO	14,989	35,500	04/15/2019.	04/15/2024.
78467K	A# 4	SSE PLC No. RC-21.....	D		2	15,000,000	103.662	15,549,300	15,000,000	15,000,000	0	0	0	0	3.890	3.890	AO	121,563	583,500	04/16/2012.	04/16/2022.
78467K	C# 2	SSE PLC Series E.....	D		2	6,000,000	103.905	6,234,300	6,000,000	6,000,000	0	0	0	0	3.670	3.670	MS	70,342	220,200	09/06/2016.	09/06/2026.
786584	A@ 1	SAFRAN SA Series B No. BR-30.....	D		1	20,000,000	104.444	20,888,800	20,000,000	20,000,000	0	0	0	0	4.280	4.280	FA	337,644	856,000	02/09/2012.	02/09/2022.
80685Q	AA 4	SCHLUMBERGER OILFIELD UK.....	D	2	1FE	4,928,000	101.708	5,085,400	5,000,000	4,990,970	0	8,327	0	0	4.200	4.380	JJ	96,833	210,000	02/08/2011.	01/15/2021.
81180W	AH 4	SEAGATE HDD CAYMAN.....	D		2FE	15,720,938	106.327	17,368,515	16,335,000	16,082,498	0	65,751	0	0	4.750	5.250	JD	64,659	775,913	02/12/2014.	06/01/2023.
81725W	AG 8	SENSATA TECHNOLOGIES BV.....	D		3FE	1,915,000	106.749	2,134,980	2,000,000	1,961,640	0	8,888	0	0	4.875	5.443	AO	20,583	97,500	01/21/2014.	10/15/2023.
81727T	AA 6	SENSATA TECH UK FIN CO.....	D	2	3FE	768,500	107.935	782,529	725,000	752,202	0	(5,774)	0	0	6.250	5.226	FA	17,118	45,313	01/05/2017.	02/15/2026.
822582	BF 8	SHELL INTERNATIONAL FIN.....	D		1FE	14,543,184	119.594	16,204,987	13,550,000	14,529,851	0	(12,250)	0	0	4.375	3.914	MN	82,335	527,188	09/11/2019.	05/11/2045.
822582	BQ 4	SHELL INTERNATIONAL FIN.....	D		1FE	5,540,830	113.951	5,697,550	5,000,000	5,536,624	0	(4,206)	0	0	4.000	3.381	MN	28,333	100,000	11/05/2019.	05/10/2046.
822582	CE 0	SHELL INTERNATIONAL FIN.....	D	2	1FE	2,953,980	98.706	2,961,180	3,000,000	2,954,120	0	140	0	0	3.125	3.205	MN	14,063	0	11/04/2019.	11/07/2049.
826200	AD 9	SIEMENS FINANCIERINGSMAT.....	D		1FE	10,096,550	122.125	12,212,500	10,000,000	10,048,482	0	(5,825)	0	0	6.125	6.035	FA	227,986	612,500	01/27/2009.	08/17/2026.
82620K	AF 0	SIEMENS FINANCIERINGSMAT.....	D		1FE	12,620,711	118.759	14,538,477	12,242,000	12,609,503	0	(7,780)	0	0	4.400	4.205	MN	50,872	538,648	01/16/2019.	05/27/2045.
82620K	AT 0	SIEMENS FINANCIERINGSMAT.....	D		1FE	4,655,560	118.885	4,755,400	4,000,000	4,652,547	0	(3,013)	0	0	4.200	3.288	MS	49,000	0	10/16/2019.	03/16/2047.
83238P	AD 6	Smiths Group PLC.....	D		2FE	9,698,050	101.822	10,182,200	10,000,000	9,894,411	0	34,964	0	0	3.625	4.029	AO	79,549	362,500	10/02/2013.	10/12/2022.
853254	AN 0	STANDARD CHARTERED PLC.....	D		2FE	5,856,750	128.473	6,423,650	5,000,000	5,814,596	0	(18,042)	0	0	5.700	4.580	MS	75,208	282,000	07/25/2017.	03/26/2044.
853254	BP 4	STANDARD CHARTERED PLC.....	D	2	1FE	6,135,330	109.153	6,549,180	6,000,000	6,130,480	0	(4,850)	0	0	4.305	4.022	MN	28,700	129,150	07/24/2019.	05/21/2030.
85628U	AH 9	STATE BANK INDIA/LONDON.....	D		2FE	996,840	102.706	1,027,060	1,000,000	997,787	0	947	0	0	4.000	4.113	JJ	17,444	20,000	01/17/2019.	01/24/2022.
85628U	AJ 5	STATE BANK INDIA/LONDON.....	D		2FE	998,800	105.443	1,054,430	1,000,000	999,006	0	206	0	0	4.375	4.402	JJ	19,080	21,875	01/17/2019.	01/24/2024.
86562M	AD 2	SUMITOMO MITSUI FINANCA.....	D		1FE	10,000,000	101.663	10,166,300	10,000,000	10,000,000	0	0	0	0	3.568	2.315	MJSD	22,798	420,700	03/02/2016.	03/09/2021.
87089N	AA 8	SWISS RE FINANCE LUX.....	D	2	1FE	15,220,150	111.750	16,762,500	15,000,000	15,208,207	0	(11,943)	0	0	5.000	4.811	AO	185,417	375,000	04/29/2019.	04/02/2049.
874060	AW 6	TAKEDA PHARMACEUTICAL.....	D	2	2FE	3,161,400	116.597	3,497,910	3,000,000	3,150,060	0	(11,340)	0	0	5.000	4.302	MN	14,583	150,000	03/05/2019.	11/26/2028.
87854X	AD 3	TECHNIPFMC PLC.....	D	2	2FE	9,930,745	102.046	10,071,940	9,870,000	9,900,244	0	(11,350)	0	0	3.450	3.322	AO	85,129	340,515	03/29/2017.	10/01/2022.
87927V	AF 5	Telecom Italia Capital.....	D		3FE	8,127,880	111.185	9,450,725	8,500,000	8,231,195	0	11,435	0	0	6.375	6.729	MN	69,240	541,875	05/23/2007.	11/15/2033.
879385	AD 4	Telefonica Europe.....	D		2FE	13,484,172	143.567	13,146,430	9,157,000	12,655,531	0	(259,183)	0	0	8.250	3.859	MS	222,439	755,453	08/29/2016.	09/15/2030.
87938W	AP 8	Telefonica Emisiones Sau.....	D		2FE	5,216,000	103.794	5,189,700	5,000,000	5,030,587	0	(25,853)	0	0	5.462	4.896	FA	102,413	273,100	06/01/2011.	02/16/2021.
87938W	AU 7	Telefonica Emisiones Sau.....	D		2FE	3,998,680	118.536	4,741,440	4,000,000	3,998,856	0	19	0	0	5.213	5.215	MS	65,452	208,520	03/22/2017.	03/08/2047.
87969N	AC 9	TELSTRA CORP LTD.....	D		1FE	9,261,168	104.744	9,426,960	9,000,000	9,054,601	0	(28,993)	0	0	4.800	4.441	AO	94,800	432,000	10/27/2011.	10/12/2021.
88032W	AH 9	TENCENT HOLDINGS LTD.....	D	2	1FE	2,998,770	105.501	3,165,030	3,000,000	2,998,852	0	43	0	0	3.925	3.928	JJ	52,988	117,750	01/11/2018.	01/19/2038.
88032W	AN 6	TENCENT HOLDINGS LTD.....	D	2	1FE	999,670	108.054	1,080,540	1,000,000	999,690	0	20	0	0	3.975	3.979	AO	8,833	19,875	04/04/2019.	04/11/2029.
88167A	AE 1	TEVA PHARMACEUTICALS NE.....	D		3FE	8,820,350	83.502	7,515,180	9,000,000	8,862,821	0	17,281	0	0	3.150	3.400	AO	70,875	283,500	08/04/2017.	10/01/2026.
88167A	AF 8	TEVA PHARMACEUTICALS NE.....	D		3FE	4,563,000	72.260	3,613,000	5,000,000	4,581,532	0	7,760	0	0	4.100	4.650	AO	51,250	205,000	07/25/2017.	10/01/2046.
89153V	AU 3	TOTAL CAPITAL INTL SA.....	D	2	1FE	10,189,080	105.141	10,251,248	9,750,000	10,187,561	0	(1,519)	0	0	3.461	3.221	JJ	160,288	0	11/07/2019.	07/12/2049.
893830	AT 6	Transocean Inc.....	D		5FE	3,190,890	71.260	2,137,800	3,000,000	3,157,427	0	(4,512)	0	0	6.800	6.311	MS	60,067	204,000	05/07/2010.	03/15/2038.
90016A	AB 6	TURK SISE VE CAM FABRIKA.....	D	2	4FE	997,200	105.940	1,059,400	1,000,000	997,484	0	284	0	0	6.950	7.001	MS	20,657	34,750	03/19/2019.	03/14/2026.
902133	AG 2	Tyco Electronics.....	D		1FE	27,401,333	146.865	28,306,760	19,274,000	26,830,666	0	(287,124)	0	0	7.125	4.014	AO	343,318	1,373,273	04/02/2018.	10/01/2037.
902133	AR 8	Tyco Electronics.....	D		1FE	7,149,310	104.772	7,334,400	7,000,000	7,079,699	0	(15,908)	0	0	3.450	3.181	FA	100,625	241,500	05/05/2015.	08/01/2024.
90265U	A* 5	UBM plc.....	D		2	20,000,000	99.872	19,974,400	20,000,000	20,000,000	0	0	0	0	3.553	3.077	JD	33,555	867,395	06/15/2017.	06/15/2022.
90320M	AA 3	UPCB FINANCE IV LTD.....	D	2	3FE	4,937,500	103.008	5,150,400	5,000,000	4,964,164	0	6,014	0	0	5.375	5.540	JJ	123,924	268,750	06/08/2015.	01/15/2025.
90352J	AC 7	UBS GROUP FUNDING SWITZE.....	D	2	1FE	5,217,600	109.320	5,466,000	5,000,000	5,167,764	0	(19,870)	0	0	4.253	3.719	MS	57,888	212,650	05/24/2017.	03/23/2028.

E10.47

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.48

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	For ei g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year
91911T	AH	6	VALE OVERSEAS LIMITED	D	2FE	10,796,770	130.343	16,292,875	12,500,000	10,915,636	0	38,471	0	6.875	8.250	MN	95,486	859,375	06/07/2016	11/21/2036		
91911T	AK	9	VALE OVERSEAS LIMITED	D	2FE	7,025,000	130.593	9,794,475	7,500,000	7,055,513	0	7,194	0	6.875	7.418	MN	73,047	515,625	07/20/2017	11/10/2039		
91912E	AA	3	Vale SA	D	2FE	1,593,750	117.719	2,942,975	2,500,000	1,630,786	0	10,916	0	5.625	9.341	MS	42,969	140,625	03/01/2016	09/11/2042		
91915W	AB	8	VALIDUS HOLDINGS LTD	D	2FE	2,172,040	161.614	3,232,280	2,000,000	2,152,143	0	(2,965)	0	8.875	8.101	JJ	76,424	177,500	10/15/2010	01/26/2040		
92857W	AQ	3	Vodafone Group PLC	D	2FE	8,008,070	129.052	9,033,640	7,000,000	7,911,181	0	(32,906)	0	6.150	5.010	FA	148,283	430,500	11/15/2016	02/27/2037		
92857W	BD	1	Vodafone Group PLC	D	2FE	4,460,250	107.712	5,385,600	5,000,000	4,493,386	0	11,237	0	4.375	5.128	FA	80,208	218,750	11/30/2016	02/19/2043		
92857W	BM	1	Vodafone Group PLC	D	2FE	13,031,860	120.386	15,650,180	13,000,000	13,032,478	0	97	0	5.250	5.233	MN	58,771	682,500	04/15/2019	05/30/2048		
92857W	BS	8	Vodafone Group PLC	D	2FE	1,134,880	116.088	1,160,880	1,000,000	1,134,082	0	(798)	0	4.875	4.088	JD	1,625	24,375	08/19/2019	06/19/2049		
928670	AB	4	VOLKSWAGEN INTL FIN NV	D	2FE	10,803,597	101.188	11,155,977	11,025,000	10,997,294	0	43,559	0	4.000	4.420	FA	170,275	441,000	09/22/2015	08/12/2020		
92936M	AD	9	WPP FINANCE 2010	D	2FE	2,739,359	106.285	2,720,896	2,560,000	2,729,791	0	(4,148)	0	5.125	4.649	MS	41,547	131,200	08/03/2017	09/07/2042		
92936M	AE	7	WPP FINANCE 2010	D	2FE	13,120,748	113.097	14,082,838	12,452,000	13,082,508	0	(13,461)	0	5.625	5.247	MN	89,499	700,425	08/15/2017	11/15/2043		
92936M	AF	4	WPP FINANCE 2010	D	2FE	4,901,450	105.504	5,275,200	5,000,000	4,948,698	0	9,695	0	3.750	3.991	MS	53,125	187,500	09/16/2014	09/19/2024		
94244E	AA	6	WATFORD HOLDINGS LTD	D	2FE	3,000,000	102.144	3,064,320	3,000,000	3,000,000	0	0	0	6.500	6.500	JJ	96,958	0	06/27/2019	07/02/2029		
961214	DW	0	Westpac Bkg Corp	D	1FE	1,188,511	106.537	1,319,993	1,239,000	1,195,149	0	4,543	0	3.400	3.916	JJ	18,255	42,126	07/10/2018	01/25/2028		
961214	EF	6	Westpac Bkg Corp	D	2FE	3,124,290	104.801	3,144,030	3,000,000	3,120,390	0	(3,900)	0	4.110	3.610	JJ	53,773	0	08/14/2019	07/24/2034		
961214	EG	4	Westpac Bkg Corp	D	2FE	1,000,000	109.952	1,099,520	1,000,000	1,000,000	0	0	0	4.421	4.421	JJ	19,280	0	07/16/2019	07/24/2039		
980236	AM	5	WOODSIDE FINANCE LTD	D	2FE	9,994,200	103.577	10,357,700	10,000,000	9,996,737	0	562	0	3.650	3.657	MS	117,611	365,000	02/26/2015	03/05/2025		
980888	AD	3	WOOLWORTHS LIMITED	D	2FE	11,973,098	101.219	12,207,011	12,060,000	12,051,542	0	11,265	0	4.000	4.100	MS	132,660	482,400	06/29/2011	09/22/2020		
98420E	AC	9	XLIT LTD	D	2FE	5,004,630	108.921	5,446,050	5,000,000	5,003,509	0	(584)	0	4.450	4.435	MS	56,243	222,500	01/25/2017	03/31/2025		
98420E	AD	7	XLIT LTD	D	2FE	1,913,250	127.024	1,905,360	1,500,000	1,912,685	0	(565)	0	5.500	3.796	MS	20,854	0	12/06/2019	03/31/2045		
A2002*	AK	9	Borealis AG Series A	D	2FE	1,000,000	102.592	1,025,920	1,000,000	1,000,000	0	0	0	3.800	3.800	JD	2,111	0	12/11/2019	12/11/2029		
D2736#	AT	6	FRITZ DRAXLMAIER SERIES R	D	2PL	5,000,000	103.155	5,157,750	5,000,000	5,000,000	0	0	0	4.680	4.680	JJ	101,400	0	07/25/2019	07/25/2027		
D2736#	AU	3	FRITZ DRAXLMAIER SERIES S	D	2PL	6,000,000	104.156	6,249,360	6,000,000	6,000,000	0	0	0	4.870	4.870	JJ	126,620	0	07/25/2019	07/25/2029		
F0164#	AB	8	Air Liquide Finance SA Series A No. RA-2	D	1	17,000,000	102.572	17,437,240	17,000,000	17,000,000	0	0	0	3.110	3.110	MS	158,610	528,700	09/13/2012	09/13/2022		
G0369@	AW	6	ANGLIAN WATER SERVICES FIN	D	1FE	5,000,000	103.518	5,175,900	5,000,000	5,000,000	0	0	0	3.290	3.290	AO	29,244	164,500	04/27/2016	04/27/2026		
G1108#	AG	3	British Land No. RD-9	D	1	10,000,000	110.790	11,079,000	10,000,000	10,000,000	0	0	0	5.003	5.003	MS	166,767	500,300	09/01/2011	09/01/2026		
G1745*	AA	9	BROOKFIELD UTILITIES Series A No. A-8	D	2FE	17,000,000	104.969	17,844,730	17,000,000	17,000,000	0	0	0	4.290	4.290	AO	149,912	729,300	04/17/2013	04/17/2023		
G1846@	AV	9	CAPITA PLC Series E No RE-8	D	3	5,942,967	92.021	5,468,777	5,942,967	5,942,967	0	0	0	3.650	3.650	JJ	95,806	250,285	01/22/2015	01/22/2025		
G1910#	AQ	9	COBHAM PLC Series D No. RD-42	D	3	1,980,000	102.639	2,032,252	1,980,000	1,980,000	0	0	0	4.260	4.260	AO	14,761	84,348	10/28/2014	10/28/2024		
G2044@	BC	8	COMPASS GRP PLC Series O No. O-33	D	1	10,000,000	105.185	10,518,500	10,000,000	10,000,000	0	0	0	3.640	3.641	AO	91,000	364,000	12/04/2014	12/04/2026		
G4588#	BJ	9	INT CAPITAL GRP Series A	D	2	8,000,000	101.841	8,147,280	8,000,000	8,000,000	0	0	0	4.190	4.190	MS	85,662	337,200	09/29/2016	09/29/2021		
G4588#	BS	9	INT CAPITAL GRP Series C	D	2	12,000,000	100.000	12,000,000	12,000,000	12,000,000	0	0	0	5.350	5.350	MS	169,417	321,000	03/26/2019	03/26/2029		
G5241#	AF	4	KERRY GROUP PLC Tranche C Note RC-27	D	2	9,000,000	105.180	9,466,200	9,000,000	9,000,000	0	0	0	4.930	4.930	JJ	198,433	443,700	01/20/2010	01/20/2022		
G5791#	AA	9	Manchester United Football No. R-41	D	1PL	10,000,000	107.274	10,727,400	10,000,000	10,000,000	0	0	0	3.790	3.790	FA	157,917	379,000	06/26/2015	06/26/2027		
G6164#	AC	2	MITIE Treasury Management Ltd Series A N	D	3	3,000,000	102.210	3,066,300	3,000,000	3,000,000	0	0	0	3.850	3.850	JD	4,813	115,500	12/13/2012	12/16/2022		
G6363#	AC	1	NAC Aviation 29 DAC Series C	D	2PL	5,000,000	102.678	5,133,900	5,000,000	5,028,143	0	28,143	0	5.450	5.253	FA	97,646	248,933	02/22/2018	02/22/2023		
G6363#	AD	9	NAC Aviation 29 DAC Series D	D	2PL	2,500,000	102.467	2,561,675	2,500,000	2,516,832	0	16,832	0	5.700	5.548	FA	51,063	130,436	02/22/2018	02/22/2025		
G6363#	AG	2	NAC Aviation 29 DAC Series G	D	2PL	8,000,000	106.394	8,511,520	8,000,000	8,000,000	0	0	0	5.580	5.580	MS	132,680	223,200	03/14/2019	03/14/2024		
G7334@	AQ	6	ROLLS ROYCE PF Series W	D	2FE	10,000,000	98.500	9,850,000	10,000,000	10,000,000	0	0	0	3.592	4.274	FA	142,682	217,642	02/11/2019	06/13/2026		
G7334@	AX	1	ROLLS ROYCE PF Series DD	D	2FE	2,000,000	111.586	2,231,720	2,000,000	2,000,000	0	0	0	4.700	4.701	FA	36,556	31,333	04/11/2019	06/13/2033		
G7815@	AG	6	SAP Ireland US-Financial Svc Series C No	D	1	10,000,000	102.904	10,290,400	10,000,000	10,000,000	0	0	0	3.180	3.180	MN	40,633	318,000	11/15/2012	11/15/2022		







**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For ei g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78426R	AE 2	SG COMMERCIAL MORTGAGE SECURI SERIES 201		4	1FM	7,136,086	106.354	7,657,488	7,200,000	7,137,769	0	1,684	0	0	4.509	4.630	MON...	27,057	275,073	02/01/2019	02/15/2041
78430E	AG 0	SG Commercial Mortgage Securi SERIES 201		4	1FE	5,149,580	100.616	5,030,800	5,000,000	5,147,847	0	(1,733)	0	0	3.323	2.999	MON...	13,846	27,692	09/27/2019	09/15/2039
98162J	AN 6	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA		4	1FM	7,387,307	97.304	7,784,320	8,000,000	7,494,952	0	39,437	0	0	3.596	4.582	MON...	23,970	291,638	10/31/2017	11/10/2036
38177E	AA 4	Golub Capital Partners ABS Fu SERIES 201		D	1FE	999,870	99.987	999,870	1,000,000	998,969	0	(901)	0	0	4.722	4.260	MON...	8,657	0	10/11/2019	10/20/2027
3499999		Industrial & Miscellaneous - Commercial Mortgage-Backed Securities				280,346,890	XXX	288,997,197	281,962,223	280,803,294	0	162,577	0	0	XXX	XXX	XXX	845,919	10,252,834	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
00111@	AA 2	AES Hawaii Inc		4	5	1,124,500	95.017	1,068,466	1,124,500	1,124,500	0	0	0	0	6.870	6.929	MJSD..	215	77,253	07/30/2003	06/30/2022
009098	A* 5	AMAZON CARGO CTL		4	1	9,411,546	113.556	10,687,375	9,411,546	9,411,546	0	0	0	0	4.494	4.536	MON...	24,672	361,302	12/07/2018	11/10/2039
03789X	AE 8	Applebees/HOP Funding LLC SERIES 20191A		4	2FE	2,000,000	102.674	2,053,480	2,000,000	2,000,000	0	0	0	0	4.723	4.751	MJSD..	6,822	47,230	05/28/2019	06/07/2049
05590#	AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus		4	1	7,330,494	103.071	7,555,613	7,330,494	7,330,494	0	0	0	0	3.540	3.566	MON...	11,533	259,500	11/21/2017	11/15/2032
12532*	AA 0	Burlington Northern Santa Fe Railway Ser		4	1	483,911	103.131	499,063	483,911	483,911	0	0	0	0	5.660	5.660	JJ.....	12,630	27,389	08/04/2004	01/15/2023
12532@	AA 8	Burlington Northern Santa Fe Railway Ser		4	1	483,911	103.131	499,063	483,911	483,911	0	0	0	0	5.660	5.660	JJ.....	12,630	27,389	08/04/2004	01/15/2023
12533#	AA 5	Burlington Northern Santa Fe Railway Ser		4	1	740,681	103.131	763,871	740,681	740,681	0	0	0	0	5.660	5.660	JJ.....	19,331	41,923	08/04/2004	01/15/2023
12533*	AA 9	Burlington Northern Santa Fe Railway Ser		4	1	523,699	102.851	538,629	523,699	523,699	0	0	0	0	5.660	5.661	JJ.....	13,668	29,641	10/13/2004	01/15/2023
12533@	AA 7	Burlington Northern Santa Fe Railway Ser		4	1	380,872	102.852	391,734	380,872	380,872	0	0	0	0	5.660	5.661	JJ.....	9,940	21,557	10/13/2004	01/15/2023
126410	LM 9	CSX Equipment Trust Cert		4	1FE	2,338,296	108.902	2,546,451	2,338,296	2,338,296	0	0	0	0	6.251	6.250	JJ.....	67,399	146,167	12/10/2007	01/15/2023
12718@	AA 4	Costco Bayonne CTL 2019-16		4	1Z	6,000,000	82.451	4,947,060	6,000,000	6,000,000	0	0	0	0	3.330	3.353	MON...	6,105	0	12/20/2019	03/31/2044
22160@	AA 6	COSTCO		4	1FE	10,572,292	107.253	11,339,100	10,572,292	10,572,292	0	0	0	0	3.910	3.942	MON...	12,631	413,377	10/03/2017	06/20/2043
233046	AF 8	DB Master Finance LLC SERIES 20171A CLAS		4	2FE	12,002,914	102.453	12,294,462	12,000,100	12,002,866	0	(48)	0	0	4.030	4.048	FMAN..	55,077	478,766	06/06/2019	11/20/2047
25654#	AA 0	Dodgers Tickets LLC		4	1PL	7,116,352	113.006	8,041,904	7,116,352	7,116,352	0	0	0	0	5.660	5.583	MAR...	303,208	402,786	05/10/2005	03/31/2030
25755T	AH 3	Dominos Pizza Master Issuer L SERIES 201		4	2FE	7,350,000	103.738	7,624,743	7,350,000	7,350,000	0	0	0	0	4.118	4.139	JAJO..	55,490	302,673	06/12/2017	07/25/2047
25755T	AK 6	Dominos Pizza Master Issuer L SERIES 201		4	2FE	6,912,500	104.301	7,209,807	6,912,500	6,912,500	0	0	0	0	4.328	4.351	JAJO..	54,848	299,173	04/18/2018	07/25/2048
25755T	AL 4	Dominos Pizza Master Issuer L SERIES 201		4	2FE	1,000,000	100.142	1,001,420	1,000,000	1,000,000	0	0	0	0	3.668	3.685	JAJO..	4,279	0	11/06/2019	10/25/2049
344868	AA 2	FOOTBALL TRUST V		4	1FE	1,667,665	102.077	1,702,302	1,667,665	1,667,665	0	0	0	0	5.350	5.350	OCT...	21,809	90,955	03/24/2010	10/05/2020
38217V	AA 8	Goodgreen Trust SERIES 20171A CLASS A		4	1FE	3,568,682	103.152	3,682,880	3,570,343	3,568,712	0	8	0	0	3.740	3.780	MON...	5,935	133,531	04/21/2017	10/15/2052
38218E	AB 3	Goodgreen Trust SERIES 20192A CLASS B		4	1FE	2,466,778	100.190	2,471,855	2,467,167	2,466,777	0	(1)	0	0	3.860	3.893	MON...	3,968	15,872	10/09/2019	04/15/2055
39949#	AA 6	Urban Tower		4	1PL	15,000,000	112.136	16,820,400	15,000,000	15,000,000	0	0	0	0	4.715	4.762	MON...	31,433	707,250	11/30/2016	05/15/2052
39949*	AA 0	HYATT HOUSE Ground Lease Trust A-2017B		4	1PL	9,995,280	110.419	11,036,688	9,995,280	9,995,280	0	0	0	0	4.210	4.247	MON...	18,702	420,801	10/30/2017	10/15/2047
39950#	AA 2	MARRIOTT GROUND		4	1PL	17,280,151	106.286	18,366,381	17,280,151	17,280,151	0	0	0	0	4.480	4.522	MON...	34,407	774,151	08/31/2017	11/15/2039
40417Q	AA 3	HERO Funding Trust SERIES 20164A CLASS A		4	1FE	2,530,596	102.485	2,597,134	2,534,160	2,530,647	0	0	0	0	3.570	3.635	MON...	2,764	90,470	04/27/2017	09/20/2047
40417Q	AC 9	HERO Funding Trust SERIES 20164A CLASS A		4	1FE	2,077,467	104.534	2,119,247	2,027,328	2,076,311	0	(81)	0	0	4.290	3.660	MON...	2,657	86,973	12/01/2016	09/20/2047
42208@	AA 8	Home Depot (HD Salem) Notes 2 and 5		4	1YE	6,549,875	120.662	7,903,210	6,549,875	6,549,875	0	0	0	0	6.250	6.333	MON...	1,137	415,210	02/28/2010	11/30/2030
42770L	AA 1	Hero Funding Trust SERIES 20151A CLASS A		4	1FE	5,137,667	102.779	5,282,831	5,139,990	5,137,775	0	(10)	0	0	3.840	3.883	MON...	6,031	197,376	04/22/2015	09/20/2040
42770U	AA 1	Hero Funding Trust SERIES 20152A CLASS A		4	1FE	3,843,169	103.219	3,967,329	3,843,603	3,843,182	0	(4)	0	0	3.990	4.027	MON...	4,686	153,360	07/27/2015	09/20/2040
42770V	AA 9	Hero Funding Trust SERIES 20161A CLASS A		4	1FE	2,340,874	103.265	2,417,521	2,341,084	2,340,880	0	0	0	0	4.050	4.087	MON...	2,897	94,814	02/04/2016	09/20/2041
42770W	AA 7	HERO Funding Trust SERIES 20162A CLASS A		4	1FE	5,541,707	101.992	5,623,121	5,513,296	5,541,211	0	48	0	0	3.750	3.633	MON...	6,317	206,748	03/09/2017	09/20/2041
42770X	AA 5	HERO Funding Trust SERIES 20163A CLASS A		4	1FE	2,191,154	100.498	2,227,121	2,216,085	2,191,594	0	84	0	0	3.080	3.405	MON...	2,086	68,255	10/04/2017	09/20/2042
42770X	AC 1	Hero Funding Trust SERIES 20163A CLASS A		4	1FE	1,854,243	103.126	1,865,600	1,809,409	1,852,692	0	(88)	0	0	3.910	3.287	MON...	1,768	70,734	09/15/2016	09/20/2042
42771A	AB 2	HERO Funding Trust SERIES 20173A CLASS A		4	1FE	8,360,152	102.219	8,338,829	8,157,807	8,356,668	0	(850)	0	0	3.950	3.269	MON...	9,846	322,233	11/30/2017	09/20/2048
42771L	AC 6	HERO Funding Trust SERIES 20172A CLASS A		4	1FE	3,159,673	102.597	3,163,053	3,082,988	3,158,224	0	(258)	0	0	4.070	3.423	MON...	3,834	125,478	07/26/2017	09/20/2048
42771T	AA 3	Hero Funding Trust SERIES 20153A CLASS A		4	1FE	6,736,485	103.968	7,003,274	6,735,990	6,736,452	0	(8)	0	0	4.280	4.317	MON...	8,809	288,300	04/20/2016	09/20/2041

E10.51

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei gn	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
42806D	BH	1	Hertz Vehicle Financing LLC SERIES 20172.....	4		1FE	.....6,461,515	...103.461	.....6,686,684	.....6,463,000	.....6,462,045	.....0	.....245	.....0	.....0	.....4.200	.....4.245	MON...	.....4,524	.....271,446	09/14/2017	10/25/2023.	
466365	AC	7	Jack in the Box Funding LLC SERIES 20191.....	4		2FE	.....13,500,000	...100.991	.....13,633,785	.....13,500,000	.....13,500,000	.....0	.....0	.....0	.....0	.....4.970	.....5.000	FMAN.	.....67,095	.....255,334	06/28/2019	08/25/2049.	
486606	H*	0	KAYNE ANDERSON MLP INVESTMENT Series BB.....			1FE	.....5,000,000	...101.395	.....5,069,750	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....3.770	.....3.771	JD.....	.....6,283	.....188,500	05/03/2012	05/03/2021.	
52467@	AJ	4	Stop & Shop.....	4		2Z	.....2,420,317	...116.789	.....2,797,751	.....2,395,561	.....2,405,271	.....0	.....(1,291)	.....0	.....0	.....7.539	.....7.528	MON...	.....8,027	.....179,729	06/15/2006	11/15/2026.	
58571L	AA	8	MELTEL LAND FUNDING LLC.....	2		1FE	.....12,000,000	...101.779	.....12,213,480	.....12,000,000	.....12,000,000	.....0	.....0	.....0	.....0	.....3.768	.....3.798	MON...	.....20,096	.....301,440	04/15/2019	04/15/2049.	
69373V	AA	3	Pacefunding SERIES 20181A CLASS AA.....	4		1FE	.....13,607,497	...102.530	.....13,951,767	.....13,607,497	.....13,607,497	.....0	.....0	.....0	.....0	.....4.540	.....4.583	MON...	.....18,877	.....772,225	03/19/2018	09/20/2049.	
69373V	AB	1	Pacefunding SERIES 20181A CLASS AB.....	4		1FE	.....13,607,497	...102.530	.....13,951,767	.....13,607,497	.....13,607,497	.....0	.....0	.....0	.....0	.....4.540	.....4.583	MON...	.....18,877	.....573,163	07/20/2018	09/20/2049.	
69373V	AC	9	Pacefunding SERIES 20181A CLASS BA.....	4			.....0	.....0.000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6.170	.....0.000	MON...	.....0	.....0	09/23/2018	09/20/2049.	
69373V	AC	9	Pacefunding SERIES 20181A CLASS BA.....	4		2FE	.....1,817,268	...101.430	.....1,843,255	.....1,817,268	.....1,817,268	.....0	.....0	.....0	.....0	.....6.170	.....6.250	MON...	.....3,426	.....128,062	03/19/2018	09/20/2049.	
69373V	AD	7	Pacefunding SERIES 20181A CLASS BB.....	4			.....0	.....0.000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6.170	.....0.000	MON...	.....0	.....0	09/20/2018	09/20/2049.	
69373V	AD	7	Pacefunding SERIES 20181A CLASS BB.....	4		2FE	.....1,246,502	...101.430	.....1,264,327	.....1,246,502	.....1,246,502	.....0	.....0	.....0	.....0	.....6.170	.....6.250	MON...	.....2,350	.....71,355	07/20/2018	09/20/2049.	
69375H	AA	2	Pacefunding SERIES 20191A CLASS AA.....	4		1FE	.....11,931,526	...103.000	.....12,289,471	.....11,931,526	.....11,931,526	.....0	.....0	.....0	.....0	.....4.430	.....4.471	MON...	.....16,151	.....392,020	03/15/2019	09/20/2049.	
69375H	AB	0	Pacefunding SERIES 20191A CLASS BA.....	4		2FE	.....1,414,930	...103.375	.....1,462,683	.....1,414,930	.....1,414,930	.....0	.....0	.....0	.....0	.....7.100	.....7.206	MON...	.....3,070	.....66,136	03/15/2019	09/20/2049.	
69375H	AC	8	Pacefunding SERIES 20191A CLASS AB.....	4		1PL	.....16,764,376	...103.000	.....17,267,308	.....16,764,376	.....16,764,376	.....0	.....0	.....0	.....0	.....4.430	.....4.471	MON...	.....22,692	.....369,268	06/28/2019	09/20/2049.	
69375H	AD	6	Pacefunding SERIES 20191A CLASS BB.....	4		2FE	.....1,819,845	...103.375	.....1,881,265	.....1,819,845	.....1,819,845	.....0	.....0	.....0	.....0	.....7.100	.....7.206	MON...	.....3,948	.....53,478	06/28/2019	09/20/2049.	
69375P	AA	4	Pacefunding SERIES 20182A CLASS AA.....	4		1FE	.....27,636,349	...103.860	.....28,703,112	.....27,636,349	.....27,636,349	.....0	.....0	.....0	.....0	.....4.890	.....4.944	MON...	.....45,407	.....1,561,638	10/23/2018	09/22/2053.	
69375P	AB	2	Pacefunding SERIES 20182A CLASS AB.....	4		2FE	.....356,131	...103.860	.....369,878	.....356,131	.....356,131	.....0	.....0	.....0	.....0	.....7.110	.....7.224	MON...	.....844	.....29,260	10/23/2018	09/22/2053.	
69375P	AC	0	Pacefunding SERIES 20182A CLASS BA.....	4		1FE	.....18,653,000	...103.290	.....19,266,684	.....18,653,000	.....18,653,000	.....0	.....0	.....0	.....0	.....4.890	.....4.972	MON...	.....30,404	.....838,654	10/15/2018	09/22/2053.	
69375P	AD	8	Pacefunding SERIES 20182A CLASS BB.....	4		2FE	.....500,318	...103.290	.....516,779	.....500,318	.....500,318	.....0	.....0	.....0	.....0	.....7.110	.....7.271	MON...	.....1,186	.....32,707	10/15/2018	09/22/2053.	
72353P	AB	2	Pioneer Aircraft Finance Limi SERIES 201.....	4		2FE	.....970,204	...100.527	.....975,351	.....970,238	.....970,207	.....0	.....3	.....0	.....0	.....4.948	.....5.000	MON...	.....2,134	.....25,604	05/23/2019	06/15/2044.	
72703P	AB	9	Planet Fitness Master Issuer SERIES 2018.....	4		2FE	.....16,787,500	...104.226	.....17,496,940	.....16,787,500	.....16,787,500	.....0	.....0	.....0	.....0	.....4.666	.....4.656	MJSD..	.....56,572	.....783,305	07/19/2018	09/05/2048.	
74042J	AJ	2	Preferred Term XXI 144A.....			4FE	.....0	.....69.780	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5.712	.....0.000	MJSD..	.....0	.....114,877	02/16/2006	03/22/2036.	
74042M	AQ	9	Preferred Term XXII 144A.....			3FE	.....0	.....82.090	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6.052	.....0.000	MJSD..	.....0	.....97,337	06/08/2006	06/22/2036.	
74043A	AL	5	Preferred Term XXIII 144A.....			3FE	.....0	.....80.320	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5.792	.....0.000	MJSD..	.....0	.....59,181	09/18/2006	09/22/2036.	
75973L	AA	6	Renew 2017-1 SERIES 20171A CLASS A.....	4		1FE	.....1,435,268	...102.671	.....1,473,993	.....1,435,646	.....1,435,273	.....0	.....(12)	.....0	.....0	.....3.670	.....3.705	MON...	.....1,610	.....52,685	04/21/2017	09/20/2052.	
78442G	PR	1	SLM STUDENT LOAN TRUST SERIES 20055 CLAS.....	4		1FE	.....9,687,109	...97.240	.....9,724,000	.....10,000,000	.....10,000,000	.....0	.....293,118	.....0	.....0	.....2.678	.....5.868	JAJO...	.....50,587	.....332,312	04/20/2017	10/25/2040.	
78442G	QK	5	SLM STUDENT LOAN TRUST SERIES 20057 CLAS.....	4		1FE	.....19,312,500	...96.575	.....19,315,000	.....20,000,000	.....19,381,541	.....0	.....27,374	.....0	.....0	.....2.678	.....3.048	JAJO...	.....101,174	.....664,625	03/30/2017	01/25/2040.	
83546D	AF	5	Sonic Capital LLC SERIES 20181A CLASS A2.....	4		2FE	.....13,407,942	...102.324	.....13,664,091	.....13,353,750	.....13,405,164	.....0	.....(1,518)	.....0	.....0	.....4.026	.....4.027	MON...	.....16,427	.....537,622	01/23/2018	02/20/2048.	
84474Y	AA	4	SW AIRLINES 07-1 TRUST.....	4		1FE	.....2,485,611	...105.453	.....2,966,563	.....2,813,161	.....2,742,371	.....0	.....25,928	.....0	.....0	.....6.150	.....8.127	FA.....	.....72,087	.....173,009	03/03/2009	02/01/2024.	
84858*	AA	5	SPIRIT 2017-1.....			2PL	.....4,000,000	...103.261	.....4,130,440	.....4,000,000	.....4,000,000	.....0	.....0	.....0	.....0	.....5.110	.....5.110	FA.....	.....77,218	.....204,400	05/10/2018	02/15/2023.	
84858@	AA	3	SPIRIT 2015-1.....	4		2PL	.....5,106,667	...103.146	.....5,267,322	.....5,106,667	.....5,106,667	.....0	.....0	.....0	.....0	.....4.930	.....4.931	AO.....	.....62,940	.....251,759	05/10/2018	04/01/2023.	
84858W	AA	4	SPIRIT AIR 2017-1 PTT AA.....	4		1FE	.....6,393,276	...103.123	.....6,332,245	.....6,140,478	.....6,386,296	.....0	.....(6,980)	.....0	.....0	.....3.375	.....2.731	FA.....	.....78,291	.....18,687	10/03/2019	02/15/2030.	
86745J	AA	5	Helios Issuer LLC SERIES 20181A CLASS A.....	4		1FE	.....14,637,436	...104.702	.....15,328,957	.....14,640,558	.....14,636,136	.....0	.....(447)	.....0	.....0	.....4.870	.....4.872	JJ.....	.....318,867	.....499,097	10/26/2018	07/20/2048.	
86745L	AA	0	Helios Issuer LLC SERIES 2019AA CLASS A.....	4		1FE	.....13,827,745	...100.239	.....13,864,699	.....13,831,641	.....13,827,774	.....0	.....29	.....0	.....0	.....3.750	.....3.782	MON...	.....15,849	.....252,139	06/19/2019	06/20/2046.	
86772D	AA	4	SUNRUN CALLISTO ISSUER LLC SERIES 20181.....	4		1FE	.....11,447,960	...107.609	.....12,503,451	.....11,619,336	.....11,451,448	.....0	.....3,349	.....0	.....0	.....5.310	.....5.486	JAJO...	.....104,545	.....531,294	12/11/2018	04/30/2049.	
86772F	AA	9	SUNRUN CALLISTO ISSUER LLC SERIES 20192.....	4		1FE	.....7,496,375	...100.000	.....7,500,000	.....7,500,000	.....7,496,330	.....0	.....(46)	.....0	.....0	.....3.610	.....3.629	JAJO...	.....47,381	.....0	10/17/2019	01/30/2055.	
86773P	AA	6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A.....	4		1FE	.....6,593,247	...101.376	.....6,684,352	.....6,593,624	.....6,593,183	.....0	.....(64)	.....0	.....0	.....3.980	.....4.000	MJSD..	.....729	.....148,708	05/31/2019	06/30/2054.	
86803N	AA	5	SunStrong 2018-1 Issuer LLC SERIES 20181.....	4		1FE	.....14,329,906	...110.960	.....15,905,026	.....14,334,017	.....14,329,543	.....0	.....(49)	.....0	.....0	.....5.680	.....5.723	FMAN.	.....92,725	.....796,079	11/20/2018	11/20/2048.	
87289B	AA	2	TCP DLF VIII 2018 CLO LLS Class A-1 Note.....	4		1FE	.....9,016,393	...99.430	.....8,965,000	.....9,016,393	.....9,016,393	.....0	.....0	.....0	.....0	.....3.358	.....3.372	MJSD..	.....841	.....144,681	11/04/2019	02/28/2030.	
87289B	AJ	3	TCP DLF VIII 2018 CLO LLS Combo Note.....	4		2FE	.....24,242,424	...97.070	.....23,532,121	.....24,242,424	.....24,242,424	.....0	.....0	.....0	.....0	.....3.358	.....3.372	MJSD..	.....2,262	.....1,755,066	05/10/2019	02/28/2030.	

E10.52

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
87305N AV 0	TTX Ser 2004-A1.....	.....4	1	.....	581,220	104.124	605,190	581,220	581,220	0	0	0	0	5.453	5.454	JJ.....	15,759	31,677	07/22/2004.	01/02/2022.		
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS.....	.....4	2FE	.....	14,184,574	100.923	14,267,989	14,137,500	14,180,335	0	(1,143)	0	0	4.377	4.369	FMAN.....	61,880	618,798	05/05/2016.	05/25/2046.		
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS.....	.....4	2FE	.....	8,039,522	106.972	8,083,072	7,556,250	8,008,931	0	(12,003)	0	0	4.970	4.373	FMAN.....	37,555	375,546	06/13/2017.	05/25/2046.		
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS.....	.....4	2FE	.....	9,900,000	107.729	10,665,171	9,900,000	9,900,000	0	0	0	0	4.940	4.971	FMAN.....	44,831	484,984	11/14/2018.	11/25/2048.		
88159D AA 3	TES LLC SERIES 20171A CLASS A.....	.....4	1FE	.....	12,584,036	99.717	12,550,138	12,585,756	12,583,193	0	(21)	0	0	4.330	4.331	AO.....	107,479	544,963	11/03/2017.	10/20/2047.		
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201.....	.....4	1FE	.....	14,420,550	101.264	14,642,942	14,460,165	14,420,550	0	837	0	0	4.120	4.143	FA.....	216,790	496,466	05/08/2019.	02/20/2048.		
90783W AA 1	UNP RR CO 2006 PASS TRST.....	.....4	1FE	.....	3,323,694	112.225	3,781,443	3,369,519	3,349,187	0	1,916	0	0	5.866	6.055	JJ.....	98,279	197,656	01/12/2009.	07/02/2030.		
91845# AA 2	Verizon Communications Inc Series A1 No.....	.....4	2	.....	5,320,968	107.575	5,724,032	5,320,968	5,320,968	0	0	0	0	3.812	3.842	MON.....	9,015	202,836	05/19/2015.	05/15/2035.		
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181.....	.....4	1FE	.....	2,945,000	103.148	3,037,709	2,945,000	2,945,000	0	0	0	0	4.072	4.107	MON.....	4,997	119,921	02/09/2018.	02/16/2043.		
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A.....	.....4	1FE	.....	7,020,525	104.413	7,261,070	6,954,182	7,019,775	0	(189)	0	0	4.730	4.646	AO.....	55,736	303,648	09/30/2019.	04/30/2048.		
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A.....	.....4	2FE	.....	9,800,000	101.813	9,977,674	9,800,000	9,800,000	0	0	0	0	3.884	3.903	MJSD.....	16,917	380,632	12/06/2017.	03/15/2048.		
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A.....	.....4	2FE	.....	4,975,000	102.974	5,122,957	4,975,000	4,975,000	0	0	0	0	4.080	4.101	MJSD.....	9,021	95,288	06/13/2019.	06/15/2049.		
96038# AA 8	WESTIN.....	.....4	1PL	.....	14,805,388	106.447	15,759,891	14,805,388	14,805,388	0	0	0	0	4.453	4.495	MON.....	29,302	659,284	08/10/2017.	07/15/2047.		
00175L AL 6	American Money Management Cor SERIES 201.....	D.....4	1FE	.....	2,493,750	99.259	2,481,478	2,500,000	2,494,179	0	429	0	0	4.328	4.403	GAJO.....	20,438	61,344	05/01/2019.	07/25/2029.		
00175M BH 2	American Money Management Cor SERIES 201.....	D.....4	1FE	.....	13,000,000	99.725	12,964,289	13,000,000	13,000,000	0	0	0	0	3.802	3.820	GAJO.....	107,093	484,631	11/26/2018.	01/15/2032.		
00176D AL 3	American Money Management Cor SERIES 201.....	D.....4	1FE	.....	6,969,900	99.278	6,949,488	7,000,000	6,971,655	0	1,755	0	0	4.386	4.500	GAJO.....	58,841	265,199	04/16/2019.	07/24/2029.		
00192R AJ 7	ARES CLO Ltd SERIES 201535RA CLASS C.....	D.....4	1FE	.....	956,500	98.473	984,725	1,000,000	957,658	0	1,158	0	0	3.902	4.789	GAJO.....	8,455	.....	10/24/2019.	07/15/2030.		
03328Q AQ 4	Anchorage Capital CLO LTD SERIES 20156A.....	D.....4	1FE	.....	10,000,000	100.174	10,017,370	10,000,000	10,000,000	0	0	0	0	3.753	3.771	GAJO.....	79,235	433,879	06/27/2017.	07/15/2030.		
03328W AL 2	Anchorage Capital CLO LTD SERIES 20169A.....	D.....4	1FE	.....	23,150,000	100.231	23,203,477	23,150,000	23,150,000	0	0	0	0	3.952	3.971	GAJO.....	198,232	251,627	06/17/2019.	07/15/2032.		
03329L AC 5	Anchorage Credit Funding Ltd SERIES 2015.....	D.....4	1FE	.....	19,535,053	100.100	19,519,500	19,500,000	19,531,297	0	(2,785)	0	0	5.300	5.268	JJ.....	447,850	967,250	01/23/2019.	01/25/2031.		
03330H AA 5	Anchorage Credit Funding Ltd. SERIES 201.....	D.....4	1FE	.....	20,000,000	98.800	19,760,000	20,000,000	20,000,000	0	0	0	0	3.793	3.793	AO.....	128,541	.....	09/27/2019.	10/25/2037.		
03330L AE 8	Anchorage Credit Funding Ltd. SERIES 201.....	D.....4	1FE	.....	22,304,700	100.894	22,701,150	22,500,000	22,323,426	0	8,240	0	0	5.750	5.873	JJ.....	560,625	1,466,250	05/03/2018.	07/25/2036.		
03330P AA 7	Anchorage Credit Funding Ltd SERIES 2018.....	D.....4	1FE	.....	27,000,000	100.800	27,216,000	27,000,000	27,000,000	0	0	0	0	4.100	4.099	AO.....	202,950	1,107,000	01/26/2018.	04/25/2036.		
03330P AC 3	Anchorage Credit Funding Ltd SERIES 2018.....	D.....4	1FE	.....	20,000,000	99.900	19,980,000	20,000,000	20,000,000	0	0	0	0	4.500	4.499	AO.....	165,000	900,000	01/26/2018.	04/25/2036.		
03331F AA 8	Anchorage Credit Funding Ltd SERIES 2019.....	D.....4	1FE	.....	9,500,000	102.900	9,775,500	9,500,000	9,500,000	0	0	0	0	4.620	4.619	AO.....	80,465	253,587	02/19/2019.	04/25/2037.		
03331X AA 9	Anchorage Credit Funding Ltd SERIES 2019.....	D.....4	1FE	.....	14,000,000	102.200	14,308,000	14,000,000	14,000,000	0	0	0	0	4.430	4.429	JJ.....	353,169	.....	05/02/2019.	07/25/2037.		
03665A AC 1	Antares CLO SERIES 20172A CLASS C.....	D.....4	1FE	.....	9,000,000	96.642	8,697,817	9,000,000	9,000,000	0	0	0	0	4.303	4.323	GAJO.....	73,155	443,532	11/09/2017.	01/20/2030.		
03753L AG 1	Apex Credit CLO LLC SERIES 20172A CLASS.....	D.....4	1FE	.....	4,831,000	96.448	4,822,395	5,000,000	4,831,599	0	599	0	0	4.335	5.103	MJSD.....	7,125	.....	12/20/2019.	09/20/2029.		
03754A AC 3	Apex Credit CLO LLC SERIES 20191A CLASS.....	D.....4	1FE	.....	11,000,000	99.338	10,927,180	11,000,000	11,000,000	0	0	0	0	4.803	4.831	GAJO.....	110,074	231,925	05/13/2019.	04/18/2032.		
03754L AA 3	Apex Credit CLO LLC SERIES 20182A CLASS.....	D.....4	1FE	.....	12,950,600	99.487	12,933,302	13,000,000	12,953,561	0	2,961	0	0	3.236	3.310	GAJO.....	82,967	245,444	04/25/2019.	10/20/2031.		
03754W AE 1	Apex Credit CLO LLC SERIES 20161A CLASS.....	D.....4	1FE	.....	22,500,000	99.595	22,408,965	22,500,000	22,500,000	0	0	0	0	3.777	3.794	GAJO.....	156,217	917,047	11/09/2018.	10/27/2028.		
03755H AG 8	Apex Credit CLO LLC SERIES 20181A CLASS.....	D.....4	1FE	.....	7,374,375	98.057	7,354,298	7,500,000	7,379,939	0	5,564	0	0	3.528	3.838	GAJO.....	49,982	153,531	06/18/2019.	04/25/2031.		
04942C AE 6	Atlas Senior Loan Fund LTD SERIES 201914.....	D.....4	1FE	.....	10,000,000	99.824	9,982,350	10,000,000	10,000,000	0	0	0	0	3.934	3.458	GAJO.....	234,615	.....	05/16/2019.	07/20/2032.		
04942V AL 8	Atlas Senior Loan Fund LTD SERIES 201913.....	D.....4	1FE	.....	1,000,000	99.875	998,746	1,000,000	1,000,000	0	0	0	0	3.986	4.003	GAJO.....	7,861	26,401	02/22/2019.	04/22/2031.		
04965F AG 6	Atrium CDO Corp SERIES 15A CLASS B.....	D.....4	1FE	.....	10,000,000	99.712	9,971,200	10,000,000	10,000,000	0	0	0	0	3.690	3.706	GAJO.....	71,743	375,163	11/16/2018.	01/23/2031.		
09628V AQ 7	Bluemountain CLO Ltd SERIES 20163A CLASS.....	D.....4	1FE	.....	5,500,000	99.403	5,467,165	5,500,000	5,500,000	0	0	0	0	3.603	3.619	FMAN.....	25,869	233,787	11/02/2018.	11/15/2030.		
09629P AC 0	Bluemountain CLO Ltd SERIES 201822A CLAS.....	D.....4	1FE	.....	4,950,000	98.970	4,948,485	5,000,000	4,953,045	0	3,045	0	0	3.402	3.586	GAJO.....	36,856	97,834	04/30/2019.	07/15/2031.		
09630A AG 1	Bluemountain CLO Ltd SERIES 20183A CLASS.....	D.....4	1FE	.....	4,972,500	99.776	4,988,785	5,000,000	4,974,268	0	1,768	0	0	3.698	3.815	GAJO.....	34,927	106,675	04/25/2019.	10/25/2030.		
10901A AA 4	Brigade Debt Funding I LTD SERIES 20182A.....	D.....4	1FE	.....	15,000,000	103.000	15,450,000	15,000,000	15,000,000	0	0	0	0	4.750	4.750	AO.....	130,625	754,063	08/30/2018.	10/25/2035.		
10901A AC 0	Brigade Debt Funding I LTD SERIES 20182A.....	D.....4	1FE	.....	20,958,000	100.500	21,105,000	21,000,000	20,959,962	0	3,332	0	0	5.250	5.276	AO.....	202,125	1,166,813	08/30/2018.	10/25/2035.		
12518X AA 5	CENT CLO LP 13-19A.....	D.....4	1FE	.....	4,718,886	100.118	4,829,771	4,824,088	4,759,480	0	11,068	0	0	3.266	3.739	GAJO.....	28,005	188,471	03/30/2016.	10/29/2025.		

E10.53

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14310M	BC	0		D	4	1FE	6,626,900	94.575	6,620,243	7,000,000	6,631,790	0	4,890	0	3.766	4.804	JAJO	55,651	25,172	12/05/2019	04/17/2031	
14311D	BG	0		D	4	1FE	20,000,000	100.228	20,045,600	20,000,000	20,000,000	0	0	0	3.834	3.852	JAJO	151,230	211,202	07/12/2019	07/20/2031	
14311D	BJ	4		D	4	1FE	7,000,000	98.783	6,914,803	7,000,000	7,000,000	0	0	0	4.434	4.458	JAJO	61,214	84,538	07/12/2019	07/20/2031	
14314L	AJ	4		D	4	1FE	3,834,000	94.554	3,782,152	4,000,000	3,840,371	0	6,371	0	3.728	4.495	FMAN	19,467	85,112	06/28/2019	05/15/2031	
14315J	AG	4		D	4	1FE	1,998,000	98.416	1,968,312	2,000,000	1,998,086	0	86	0	4.336	4.377	JAJO	17,103	48,883	06/20/2019	07/20/2031	
15137E	BC	6		D	4	1FE	24,937,500	99.797	24,949,295	25,000,000	24,944,868	0	2,294	0	3.078	3.135	JAJO	141,081	929,725	07/12/2018	07/27/2030	
15673Y	AA	7		D	4	1FE	1,000,000	100.124	1,001,237	1,000,000	1,000,000	0	0	0	3.752	3.768	JAJO	7,087	20,979	03/27/2019	04/15/2031	
17275G	AA	4		D	4	1FE	20,100,000	103.100	20,723,100	20,100,000	20,100,000	0	0	0	4.800	4.799	JJ	418,080	635,160	11/02/2018	01/25/2037	
17275G	AC	0		D	4	1FE	15,500,000	101.000	15,655,000	15,500,000	15,500,000	0	0	0	5.300	5.298	JJ	355,983	540,821	11/02/2018	01/25/2037	
197361	AG	3		D	4	1FE	38,000,000	99.542	37,826,036	38,000,000	38,000,000	0	0	0	3.751	3.767	FMAN	217,788	1,685,097	11/01/2018	11/07/2030	
197361	AJ	7		D	4	1FE	1,999,688	96.972	1,963,689	2,025,000	2,001,036	0	1,348	0	4.201	4.453	FMAN	12,998	48,511	05/23/2019	11/07/2030	
25255A	AA	4		D	4	1FE	1,711,000	103.889	1,777,536	1,711,000	1,711,000	0	0	0	4.600	4.598	JJ	46,130	0	05/01/2019	07/25/2037	
26245R	AG	5		D	4	1FE	953,200	96.443	964,429	1,000,000	954,412	0	1,212	0	3.766	4.634	JAJO	7,950	0	10/21/2019	07/17/2031	
30259A	AA	0		D	4	1FE	15,000,000	100.300	15,045,000	15,000,000	15,000,000	0	0	0	3.900	3.899	JJ	253,500	585,000	11/29/2017	01/25/2036	
30259A	AC	6		D	4	1FE	5,000,000	99.100	4,955,000	5,000,000	5,000,000	0	0	0	4.250	4.249	JJ	92,083	212,500	11/29/2017	01/25/2036	
30259A	AD	4		D	4	1FE	10,000,000	97.600	9,760,000	10,000,000	10,000,000	0	0	0	4.950	4.949	JJ	214,500	495,000	11/29/2017	01/25/2036	
34955Y	AL	3		D	4	1FE	24,000,000	100.550	24,132,024	24,000,000	24,000,000	0	0	0	4.905	4.933	JAJO	222,360	1,471,500	07/17/2018	07/23/2031	
34956N	AC	6		D	4	1FE	15,000,000	100.396	15,059,385	15,000,000	15,000,000	0	0	0	3.940	3.511	JAJO	303,610	0	06/21/2019	07/23/2032	
38175C	AA	0		D	4	1FE	6,940,500	99.390	6,957,307	7,000,000	6,944,195	0	3,695	0	3.398	3.572	JAJO	44,931	138,670	04/29/2019	01/25/2031	
38175C	AC	6		D	4	1FE	11,500,000	95.900	11,028,500	11,500,000	11,500,000	0	0	0	3.728	3.743	JAJO	80,983	504,586	12/07/2017	01/25/2031	
38175C	AE	2		D	4	1FE	9,000,000	93.500	8,415,000	9,000,000	9,000,000	0	0	0	4.378	4.398	JAJO	74,428	454,206	12/07/2017	01/25/2031	
38175C	AG	7		D	4	2FE	8,000,000	94.000	7,520,000	8,000,000	8,000,000	0	0	0	5.678	5.712	JAJO	85,803	509,183	12/07/2017	01/25/2031	
38175J	AA	5		D	4	1FE	9,985,000	99.685	9,968,540	10,000,000	9,985,877	0	877	0	3.578	3.623	JAJO	67,587	207,250	05/13/2019	10/25/2030	
38175U	AN	2		D	4	1FE	16,995,362	100.843	17,143,327	17,000,000	16,996,828	0	573	0	4.661	4.692	JAJO	154,072	922,231	08/15/2018	07/20/2030	
38176E	AE	7		D	4	1FE	10,000,000	99.690	9,969,000	10,000,000	10,000,000	0	0	0	3.928	3.942	JAJO	74,198	305,273	02/08/2019	01/25/2032	
38176G	AC	6		D	4	1FE	1,000,000	98.664	986,641	1,000,000	1,000,000	0	0	0	3.834	3.850	JAJO	7,668	23,308	03/13/2019	04/20/2029	
38176G	AE	2		D	4	1FE	1,000,000	100.037	1,000,368	1,000,000	1,000,000	0	0	0	4.634	4.657	JAJO	9,268	27,597	03/13/2019	04/20/2029	
38176G	AG	7		D	4	2FE	1,000,000	100.051	1,000,506	1,000,000	1,000,000	0	0	0	5.684	5.719	JAJO	11,368	33,226	03/13/2019	04/20/2029	
38176P	AC	6		D	4	1FE	9,000,000	100.179	9,016,074	9,000,000	9,000,000	0	0	0	3.794	3.511	FMAN	38,883	0	06/07/2019	06/21/2031	
38176P	AE	2		D	4	1FE	12,500,000	99.165	12,395,638	12,500,000	12,500,000	0	0	0	4.294	3.970	FMAN	61,123	0	06/07/2019	06/21/2031	
38176P	AG	7		D	4	1FE	7,000,000	98.863	6,920,418	7,000,000	7,000,000	0	0	0	5.344	4.932	FMAN	42,600	0	06/07/2019	06/21/2031	
390556	AS	7		D	4	2FE	15,000,000	96.554	14,483,151	15,000,000	15,000,000	0	0	0	6.003	6.048	JAJO	192,604	993,006	10/06/2017	10/15/2029	
40437W	AJ	7		D	4	1FE	1,000,000	100.031	1,000,307	1,000,000	1,000,000	0	0	0	4.428	4.449	JAJO	24,533	0	05/29/2019	07/25/2030	
40437W	AL	2		D	4	2FE	1,000,000	100.067	1,000,667	1,000,000	1,000,000	0	0	0	5.378	5.408	JAJO	29,494	0	05/29/2019	07/25/2030	
41154X	AJ	4		D	4	1FE	16,500,000	101.422	16,734,680	16,500,000	16,500,000	0	0	0	4.790	4.815	JAJO	155,875	660,820	11/15/2018	01/02/2031	
46616K	AQ	7		D	4	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	5.103	5.087	JAJO	0	0	12/24/2019	01/20/2030	
46616K	AS	3		D	4	2FE	985,000	98.500	985,000	1,000,000	985,000	0	0	0	5.933	6.249	JAJO	0	0	12/24/2019	01/20/2030	
46617E	AW	7		D	4	1FE	19,976,000	100.051	20,010,280	20,000,000	19,978,540	0	2,540	0	3.786	3.844	JAJO	149,337	433,217	05/30/2019	04/21/2025	
46617Y	AV	5		D	4	1FE	11,430,000	97.520	11,214,820	11,500,000	11,435,312	0	5,312	0	3.603	3.800	MJSD	19,731	258,625	06/12/2019	03/15/2026	
48249V	AN	1		D	4	1FE	11,250,000	100.025	11,252,846	11,250,000	11,250,000	0	0	0	3.256	3.269	JAJO	77,327	435,645	04/03/2017	04/15/2029	
48250L	AN	9		D	4	1FE	13,982,820	99.682	13,955,522	14,000,000	13,984,316	0	1,293	0	3.753	3.794	JAJO	113,964	607,430	12/04/2018	07/15/2030	

E10.54

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For BOND CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
48250L AU 3	KKR Financial CLO Ltd SERIES 9 CLASS B2R.....	D	4	1FE	15,000,000	99.984	14,997,594	15,000,000	15,000,000	0	0	0	0	3.730	3.747	JAJO	118,117	559,500	06/09/2017	07/15/2030	
48251M AU 0	KKR Financial CLO Ltd SERIES 15 CLASS BR.....	D	4	1FE	40,500,000	99.184	40,169,520	40,500,000	40,500,000	0	0	0	0	3.753	3.770	JAJO	316,680	1,577,233	11/20/2018	01/18/2032	
48251T AD 3	KKR Financial CLO Ltd SERIES 20 CLASS D.....	D	4	2FE	913,000	95.906	959,060	1,000,000	915,092	0	2,092	0	0	4.753	6.614	JAJO	10,167	0	10/30/2019	10/16/2030	
48661W AC 2	Kayne CLO SERIES 20193A CLASS B1.....	D	4	1FE	1,000,000	100.322	1,003,215	1,000,000	1,000,000	0	0	0	0	4.052	4.072	JAJO	8,780	26,988	02/21/2019	04/15/2032	
48661W AE 8	Kayne CLO SERIES 20193A CLASS C.....	D	4	1FE	1,000,000	100.656	1,006,559	1,000,000	1,000,000	0	0	0	0	4.902	4.931	JAJO	10,621	32,041	02/21/2019	04/15/2032	
48661W AJ 7	Kayne CLO SERIES 20193A CLASS B2.....	D	4	1FE	1,000,000	101.455	1,014,546	1,000,000	1,000,000	0	0	0	0	4.680	4.707	JAJO	9,880	27,300	02/21/2019	04/15/2032	
48661Y AA 2	Kayne CLO SERIES 20194A CLASS B1.....	D	4	1FE	1,000,000	100.506	1,005,058	1,000,000	1,000,000	0	0	0	0	3.878	3.895	JAJO	7,325	23,993	03/21/2019	04/25/2032	
50201M AG 8	LCM Ltd Partnership SERIES 29A CLASS B.....	D	4	1FE	9,000,000	100.242	9,021,735	9,000,000	9,000,000	0	0	0	0	3.902	3.920	JAJO	76,092	138,893	04/25/2019	04/15/2031	
55283L AA 3	MAPS LTD SERIES 20191A CLASS A.....	D	4	1	2,329,935	103.130	2,402,901	2,329,972	2,329,932	0	(3)	0	0	4.458	4.500	MON	4,616	77,903	02/20/2019	03/15/2044	
55283L AB 1	MAPS LTD SERIES 20191A CLASS B.....	D	4	2FE	1,397,973	102.388	1,431,367	1,397,983	1,397,969	0	(3)	0	0	5.560	5.625	MON	3,455	58,296	02/20/2019	03/15/2044	
55283L AC 9	MAPS LTD SERIES 20191A CLASS C.....	D	4	3FE	879,745	103.494	910,494	879,756	879,741	0	(4)	0	0	7.385	7.500	MON	2,888	48,728	02/20/2019	03/15/2044	
55817A AG 9	Madison Park Funding Ltd SERIES 201832A.....	D	4	1FE	30,000,000	100.433	30,129,960	30,000,000	30,000,000	0	0	0	0	3.986	4.006	JAJO	235,838	1,005,517	12/21/2018	01/22/2031	
55819D AE 6	Madison Park Funding Ltd SERIES 201831A.....	D	4	1FE	10,093,470	99.603	10,139,555	10,180,000	10,098,244	0	4,774	0	0	3.440	3.604	JAJO	68,086	297,144	08/08/2019	01/23/2031	
55819D AJ 5	Madison Park Funding Ltd SERIES 201831A.....	D	4	1FE	1,962,000	99.533	1,990,658	2,000,000	1,964,421	0	2,421	0	0	4.090	4.453	JAJO	15,904	46,508	04/23/2019	01/23/2031	
55819T AQ 4	Madison Park Funding Ltd SERIES 201620A.....	D	4	1FE	4,921,000	98.998	4,949,905	5,000,000	4,924,757	0	3,757	0	0	3.227	3.534	JAJO	28,686	44,941	07/25/2019	07/27/2030	
55953H BA 0	Magnetite CLO Ltd SERIES 201512A CLASS B.....	D	4	1FE	8,960,000	100.751	9,027,325	8,960,000	8,960,000	0	0	0	0	4.533	4.559	JAJO	85,740	406,139	08/14/2018	10/15/2031	
56578H AG 1	Marathon CLO LTD SERIES 20192A CLASS A2B.....	D	4	1FE	7,980,000	98.818	7,905,472	8,000,000	7,967,665	0	(1,335)	0	0	4.060	3.598	JAJO	10,827	0	11/21/2018	01/20/2033	
56578K AC 3	Marathon CLO LTD SERIES 201812A CLASS A2.....	D	4	1FE	5,433,200	99.059	5,388,804	5,440,000	5,433,588	0	388	0	0	3.903	3.944	JAJO	44,237	121,659	05/22/2019	04/18/2031	
56579A AC 4	Marathon CLO LTD SERIES 20191A CLASS A1B.....	D	4	1FE	7,000,000	100.070	7,004,886	7,000,000	7,000,000	0	0	0	0	4.002	3.781	JAJO	52,917	0	06/04/2019	04/15/2032	
56579A AG 5	Marathon CLO LTD SERIES 20191A CLASS A2L.....	D	4	1FE	24,500,000	100.171	24,541,822	24,500,000	24,500,000	0	0	0	0	4.202	3.969	JAJO	194,465	0	06/04/2019	04/15/2032	
59801M AE 8	MidOcean Credit CLO SERIES 20188A CLASS.....	D	4	1FE	4,693,000	97.794	4,645,220	4,750,000	4,695,491	0	2,491	0	0	3.545	3.773	FMAN	19,643	146,991	05/09/2019	02/20/2031	
59803A AE 2	MidOcean Credit CLO SERIES 201910A CLASS.....	D	4	1FE	1,000,000	100.451	1,004,505	1,000,000	1,000,000	0	0	0	0	4.340	4.362	JAJO	3,978	0	11/01/2019	10/23/2032	
60162P AC 6	Milos CLO LTD.....	D	4	1FE	8,000,000	98.733	7,898,632	8,000,000	8,000,000	0	0	0	0	4.186	4.207	JAJO	66,046	386,162	08/09/2017	10/20/2030	
61033R AE 3	Monroe Capital MML CLO SERIES 20171A CLA.....	D	4	1FE	5,000,000	97.797	4,889,861	5,000,000	5,000,000	0	0	0	0	4.640	4.664	JAJO	45,108	264,793	09/22/2017	04/22/2029	
61033R AG 8	Monroe Capital MML CLO SERIES 20171A CLA.....	D	4	2FE	19,500,000	96.772	18,870,524	19,500,000	19,500,000	0	0	0	0	6.190	6.232	JAJO	234,690	1,339,139	09/22/2017	04/22/2029	
61034H AE 4	Monroe Capital MML CLO VI LT SERIES 2018.....	D	4	1FE	10,000,000	96.047	9,604,692	10,000,000	10,000,000	0	0	0	0	4.252	4.271	JAJO	92,129	484,571	02/01/2018	04/15/2030	
61034H AG 9	Monroe Capital MML CLO VI LT SERIES 2018.....	D	4	2FE	9,000,000	93.868	8,448,156	9,000,000	9,000,000	0	0	0	0	5.402	5.433	JAJO	105,342	541,050	02/01/2018	04/15/2030	
64129U AW 5	NEUBERGER BERMAN CLO LTD SERIES 201417A.....	D	4	1FE	4,000,000	100.278	4,011,104	4,000,000	4,000,000	0	0	0	0	3.786	3.803	JAJO	29,938	177,362	04/27/2017	02/22/2029	
66858C AE 7	Northwoods Capital Ltd SERIES 201812BA C.....	D	4	1FE	4,975,000	98.362	4,918,095	5,000,000	4,975,784	0	784	0	0	3.753	3.864	MUSD	8,933	162,242	05/23/2019	06/15/2031	
66860C AE 3	Northwoods Capital Ltd SERIES 201814BA C.....	D	4	1FE	3,934,000	98.430	3,937,196	4,000,000	3,936,692	0	2,692	0	0	3.640	3.958	FMAN	19,817	171,661	04/29/2019	11/13/2031	
66860M AC 5	Northwoods Capital Ltd SERIES 201918A CL.....	D	4	1FE	17,977,600	99.968	17,994,276	18,000,000	17,979,520	0	1,920	0	0	4.045	4.084	FMAN	84,937	426,556	07/09/2019	05/20/2032	
67097L AC 0	OCP CLO Ltd SERIES 201713A CLASS A2.....	D	4	1FE	12,003,750	100.062	12,007,476	12,000,000	12,003,540	0	(210)	0	0	3.802	3.814	JAJO	98,855	259,201	05/06/2019	07/15/2030	
67105H AS 4	OCP CLO Ltd SERIES 20134A CLASS A2R.....	D	4	1FE	6,989,500	100.010	7,000,679	7,000,000	6,990,252	0	752	0	0	3.806	3.854	JAJO	51,059	153,048	04/30/2019	04/24/2029	
67107K BH 8	OCP CLO Ltd SERIES 20147A CLASS B2R.....	D	4	1FE	10,000,000	99.997	9,999,721	10,000,000	10,000,000	0	0	0	0	5.106	5.139	JAJO	100,702	510,600	08/22/2018	07/20/2029	
67110D AU 1	OCP CLO Ltd SERIES 201611A CLASS BR.....	D	4	1FE	14,500,000	97.899	14,195,370	14,500,000	14,500,000	0	0	0	0	4.378	4.402	JAJO	118,149	735,723	07/25/2017	10/26/2030	
67112C AE 7	OZLM Ltd SERIES 201719A CLASS B.....	D	4	1FE	963,750	97.481	974,812	1,000,000	965,521	0	1,771	0	0	3.952	4.651	JAJO	8,563	22,363	06/05/2019	11/22/2030	
67112W AG 8	OZLM Ltd SERIES 201923A CLASS C.....	D	4	1FE	1,000,000	100.174	1,001,735	1,000,000	1,000,000	0	0	0	0	4.852	4.879	JAJO	10,513	24,264	03/29/2019	04/14/2032	
67113L AE 6	OCP CLO Ltd SERIES 201917A CLASS B.....	D	4	1FE	27,500,000	100.091	27,525,080	27,500,000	27,500,000	0	0	0	0	3.834	3.402	JAJO	513,451	0	06/28/2019	07/20/2032	
67570Q AC 5	OCP CLO Ltd SERIES 201916A CLASS B.....	D	4	1FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000	0	0	0	0	3.784	3.304	JAJO	115,232	388,443	02/22/2019	01/20/2032	
67573C AG 4	Octagon Investment Partners 3 SERIES 201.....	D	4	1FE	2,125,000	99.988	2,124,736	2,125,000	2,125,000	0	0	0	0	3.760	3.777	JAJO	16,868	79,900	07/25/2017	10/15/2029	
67573C AJ 8	Octagon Investment Partners 3 SERIES 201.....	D	4	1FE	5,000,000	98.016	4,900,820	5,000,000	5,000,000	0	0	0	0	4.253	4.275	JAJO	46,118	242,280	07/25/2017	10/15/2029	

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## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				6			7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5	8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For BOND CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value											
67575X AC 5	Octagon Investment Partners 3 SERIES 201.....	D	4	1FE	9,001,014	99.849	9,116,846	9,130,670	9,012,466	0	10,363	0	0	3.636	3.910	JAJO...	65,476	389,963	12/07/2018.	07/20/2030.		
67576W AE 2	OCTAGON INVESTMENT PARTNERS X SERIES 201.....	D	4	1FE	7,500,000	100.119	7,508,888	7,500,000	7,500,000	0	0	0	0	3.559	3.575	FMAN.	36,334	152,773	04/25/2019.	05/12/2031.		
67576W AG 7	OCTAGON INVESTMENT PARTNERS X SERIES 201.....	D	4	1FE	15,000,000	99.975	14,996,265	15,000,000	15,000,000	0	0	0	0	3.809	3.827	FMAN.	77,772	324,608	04/25/2019.	05/12/2031.		
67576W AJ 1	OCTAGON INVESTMENT PARTNERS X SERIES 201.....	D	4	1FE	3,850,000	100.175	3,856,745	3,850,000	3,850,000	0	0	0	0	4.509	4.534	FMAN.	23,630	97,016	04/25/2019.	05/12/2031.		
67577L AC 9	Octagon Investment Partners 4 SERIES 201.....	D	4	1FE	8,000,000	100.233	8,018,664	8,000,000	8,000,000	0	0	0	0	3.734	3.751	JAJO...	57,255	80,748	06/19/2019.	07/20/2032.		
67577L AE 5	Octagon Investment Partners 4 SERIES 201.....	D	4	1FE	8,500,000	99.665	8,471,508	8,500,000	8,500,000	0	0	0	0	4.334	4.357	JAJO...	73,678	98,403	06/19/2019.	07/20/2032.		
67590A BB 7	Octagon Investment Partners X SERIES 201.....	D	4	1FE	2,289,788	98.512	2,275,634	2,310,000	2,291,307	0	1,520	0	0	3.377	3.566	JAJO...	16,903	44,906	04/25/2019.	07/15/2029.		
67590A BD 3	Octagon Investment Partners X SERIES 201.....	D	4	1FE	22,500,000	99.602	22,410,495	22,500,000	22,500,000	0	0	0	0	3.902	3.921	JAJO...	190,229	1,010,439	11/27/2018.	07/15/2029.		
67590Q BA 4	Octagon Investment Partners X SERIES 201.....	D	4	1FE	11,753,800	99.905	11,738,885	11,750,000	11,753,649	0	(151)	0	0	3.804	3.816	FMAN.	59,598	334,812	06/26/2019.	02/14/2031.		
67590Q BE 6	Octagon Investment Partners X SERIES 201.....	D	4	1FE	3,515,400	100.073	3,502,566	3,500,000	3,514,798	0	(602)	0	0	4.704	4.649	FMAN.	21,953	92,156	06/25/2019.	02/14/2031.		
67590X AU 6	Octagon Investment Partners 2 SERIES 201.....	D	4	1FE	18,000,000	100.470	18,084,672	18,000,000	18,000,000	0	0	0	0	4.500	4.525	JAJO...	171,000	810,000	07/05/2018.	07/15/2030.		
67591E AU 7	Octagon Investment Partners 2 SERIES 201.....	D	4	1FE	50,000,000	99.981	49,990,500	50,000,000	50,000,000	0	0	0	0	3.736	3.753	JAJO...	357,998	1,975,947	11/16/2018.	10/24/2030.		
682336 AA 0	One Eleven Funding I LTD SERIES 20171A C.....	D	4	1FE	15,000,000	101.835	15,275,295	15,000,000	15,000,000	0	0	0	0	3.600	3.615	JAJO...	118,500	540,000	09/01/2017.	10/12/2035.		
68236L AC 0	One Eleven Funding Ltd SERIES 20182A CLA.....	D	4	1FE	4,000,000	100.662	4,026,464	4,000,000	4,000,000	0	0	0	0	5.060	5.091	JAJO...	41,604	236,696	07/06/2018.	07/15/2036.		
68236L AE 6	One Eleven Funding Ltd SERIES 20182A CLA.....	D	4	1FE	22,000,000	100.890	22,195,800	22,000,000	22,000,000	0	0	0	0	6.000	6.043	JAJO...	267,667	1,543,667	07/06/2018.	07/15/2036.		
74980E AJ 7	RR Ltd SERIES 20197A CLASS B.....	D	4	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.602	4.533	JAJO...	0	0	12/17/2019.	01/15/2033.		
74980E AL 2	RR Ltd SERIES 20197A CLASS C1.....	D	4	2FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.752	5.698	JAJO...	0	0	12/17/2019.	01/15/2033.		
74988L AG 9	RRAM SERIES 20183A CLASS CR2.....	D	4	2	901,250	94.504	945,035	1,000,000	904,290	0	3,040	0	0	4.502	6.744	JAJO...	9,755	0	10/17/2019.	01/15/2030.		
78410B AU 9	Symphony Credit Opportunities SERIES 201.....	D	4	1FE	25,717,813	100.033	25,758,549	25,750,000	25,719,970	0	2,158	0	0	3.852	3.898	JAJO...	214,917	562,747	06/10/2019.	07/15/2028.		
83609G AY 1	Sound Point CLO LTD SERIES 20152A CLASS.....	D	4	1FE	10,000,000	100.170	10,017,030	10,000,000	10,000,000	0	0	0	0	3.903	3.921	JAJO...	184,384	0	07/16/2019.	07/20/2032.		
83614B AG 4	Sound Point CLO LTD SERIES 20192A CLASS.....	D	4	1FE	12,013,200	100.169	12,020,220	12,000,000	12,012,940	0	(260)	0	0	4.032	4.032	JAJO...	104,835	211,049	06/06/2019.	04/15/2032.		
87240U AG 5	TCW Gem Ltd SERIES 20181A CLASS B2.....	D	4	1FE	25,000,000	100.284	25,071,000	25,000,000	25,000,000	0	0	0	0	4.590	4.615	JAJO...	210,375	1,147,500	04/12/2018.	04/25/2031.		
87240U AH 3	TCW Gem Ltd SERIES 20181A CLASS C.....	D	4	1FE	12,000,000	100.120	12,014,400	12,000,000	12,000,000	0	0	0	0	4.910	4.938	JAJO...	108,020	589,200	04/12/2018.	04/25/2031.		
87244A BS 8	Wind River CLO Ltd SERIES 20121A CLASS D.....	D	4	2FE	10,000,000	100.004	10,000,370	10,000,000	10,000,000	0	0	0	0	5.702	5.742	JAJO...	123,546	153,416	06/19/2019.	01/15/2026.		
87244G AE 7	TIAA Churchill Middle Market SERIES 2017.....	D	4	1FE	10,000,000	99.982	9,998,228	10,000,000	10,000,000	0	0	0	0	4.386	4.408	JAJO...	84,058	505,033	11/06/2017.	01/24/2030.		
87244G AG 2	TIAA Churchill Middle Market SERIES 2017.....	D	4	2FE	7,000,000	96.282	6,739,774	7,000,000	7,000,000	0	0	0	0	5.636	5.673	JAJO...	75,611	442,238	11/06/2017.	01/24/2030.		
87249V AG 4	Wind River CLO Ltd SERIES 20193A CLASS B.....	D	4	1FE	13,000,000	100.374	13,048,646	13,000,000	13,000,000	0	0	0	0	4.102	4.122	JAJO...	115,543	247,513	04/17/2019.	04/15/2031.		
87268R AA 2	TruPS Financials Note Securit SERIES 201.....	D	4	1FE	1,000,000	100.000	1,000,001	1,000,000	1,000,000	0	0	0	0	4.195	4.216	FMAN.	0	0	12/18/2019.	02/28/2039.		
87268R AB 0	TruPS Financials Note Securit SERIES 201.....	D	4	1FE	1,000,000	100.000	1,000,001	1,000,000	1,000,000	0	0	0	0	4.745	4.772	FMAN.	0	0	12/18/2019.	02/28/2039.		
88390A AX 8	Wind River CLO Ltd SERIES 20142A CLASS C.....	D	4	1FE	6,015,984	96.694	6,014,342	6,220,000	6,026,568	0	10,584	0	0	3.952	4.583	JAJO...	53,262	139,095	05/28/2019.	01/15/2031.		
88432C BD 7	Wind River CLO Ltd SERIES 20141A CLASS C.....	D	4	1FE	3,870,000	95.131	3,805,236	4,000,000	3,876,435	0	6,435	0	0	3.903	4.503	JAJO...	32,527	89,455	05/28/2019.	07/18/2031.		
88432F AY 5	Wind River CLO Ltd SERIES 20151A CLASS A.....	D	4	1FE	6,000,000	99.486	5,969,142	6,000,000	6,000,000	0	0	0	0	3.436	3.450	JAJO...	40,659	224,434	11/08/2018.	10/20/2030.		
88432F BA 6	Wind River CLO Ltd SERIES 20151A CLASS B.....	D	4	1FE	32,830,000	99.665	32,720,151	32,830,000	32,830,000	0	0	0	0	3.736	3.752	JAJO...	241,899	1,319,404	11/08/2018.	10/20/2030.		
88433B AS 6	Wind River CLO Ltd SERIES 20162A CLASS B.....	D	4	1FE	16,500,000	99.662	16,444,247	16,500,000	16,500,000	0	0	0	0	3.691	3.707	FMAN.	103,180	667,984	11/16/2018.	11/01/2031.		
88434G AC 9	Wind River CLO Ltd SERIES 20173A CLASS B.....	D	4	1FE	6,918,562	100.118	7,008,267	7,000,000	6,925,633	0	6,381	0	0	3.702	3.926	JAJO...	56,149	300,164	12/07/2018.	10/15/2030.		
886314 AA 1	TIAA Churchill Middle Market SERIES 2017.....	D	4	3FE	9,265,585	94.016	9,448,639	10,050,000	9,375,536	0	47,502	0	0	9.236	11.090	JAJO...	177,901	1,001,753	11/06/2017.	01/24/2030.		
92328X AV 1	Venture CDO Ltd SERIES 201315A CLASS (CM.....	D	4	1FE	10,750,000	100.174	10,768,662	10,750,000	10,750,000	0	0	0	0	3.952	3.971	JAJO...	92,052	116,846	07/03/2019.	07/15/2032.		
92328X AX 7	Venture CDO Ltd SERIES 201315A CLASS (CM.....	D	4	1FE	13,750,000	99.502	13,681,580	13,750,000	13,750,000	0	0	0	0	4.822	4.851	JAJO...	143,659	179,327	07/03/2019.	07/15/2032.		
92329N AQ 3	Venture CDO Ltd SERIES 201313A CLASS BR.....	D	4	1FE	6,941,200	99.581	6,970,635	7,000,000	6,945,341	0	4,141	0	0	3.587	3.769	MJSD.	15,393	297,276	02/07/2019.	09/10/2029.		
92330E AR 8	Venture CDO Ltd SERIES 201419A CLASS BR.....	D	4	1FE	44,500,000	99.210	44,148,495	44,500,000	44,500,000	0	0	0	0	3.902	3.921	JAJO...	376,230	1,692,433	11/16/2018.	01/15/2032.		
92331A AG 9	Venture CDO Ltd SERIES 201728A CLASS BF.....	D	4	1FE	19,025,000	99.985	19,022,085	19,025,000	19,025,000	0	0	0	0	3.779	3.795	JAJO...	141,794	718,955	06/14/2017.	07/20/2030.		

E10.56

# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	For rei g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92331D	AG	3	Venture CDO Ltd SERIES 201728AA CLASS B.....	D	4	1FE	7,409,000	99.995	7,408,665	7,409,000	7,409,000	0	0	0	3.923	3.941	JAJO	57,324	290,655	07/07/2017	10/20/2029.	
92331M	AC	2	Venture CDO Ltd SERIES 201726A CLASS C.....	D	4	1FE	5,998,800	98.242	5,894,502	6,000,000	5,998,884	0	84	0	4.536	4.565	JAJO	54,490	152,715	06/18/2019.	01/20/2029.	
92331N	AG	1	Venture CDO Ltd SERIES 201730A CLASS C.....	D	4	1FE	2,082,813	95.905	2,061,960	2,150,000	2,085,957	0	3,144	0	3.952	4.555	JAJO	18,410	48,080	06/11/2019.	01/15/2031.	
92331X	AG	9	Venture CDO Ltd SERIES 201835A CLASS BL.....	D	4	1FE	4,323,900	99.421	4,324,818	4,350,000	4,325,436	0	1,536	0	3.786	3.903	JAJO	32,481	94,723	04/25/2019.	10/22/2031.	
92331X	AJ	3	Venture CDO Ltd SERIES 201835A CLASS BF.....	D	4	1FE	8,500,000	101.052	8,589,378	8,500,000	8,500,000	0	0	0	5.006	5.036	JAJO	81,556	399,507	10/17/2018.	10/22/2031.	
92332L	AD	1	Venture CDO Ltd SERIES 201936A CLASS B1.....	D	4	1FE	2,500,000	100.157	2,503,930	2,500,000	2,500,000	0	0	0	3.934	3.951	JAJO	18,577	54,927	05/31/2019.	04/20/2032.	
92333B	AE	0	Venture CDO Ltd SERIES 201937A CLASS A2.....	D	4	1FE	7,500,000	100.104	7,507,778	7,500,000	7,500,000	0	0	0	3.752	3.769	JAJO	60,972	98,821	05/21/2019.	07/15/2032.	
92333B	AL	4	Venture CDO Ltd SERIES 201937A CLASS C.....	D	4	1FE	16,000,000	98.599	15,775,872	16,000,000	16,000,000	0	0	0	4.652	4.678	JAJO	161,274	257,617	05/21/2019.	07/15/2032.	
949496	BC	6	Wellfleet CLO Ltd SERIES 20151A CLASS BR.....	D	4	1FE	12,050,000	100.220	12,076,510	12,050,000	12,050,000	0	0	0	3.986	4.006	JAJO	97,629	202,514	05/13/2019.	07/20/2029.	
94949L	AS	9	Wellfleet CLO Ltd SERIES 20162A CLASS CR.....	D	4	2FE	1,000,000	93.627	936,268	1,000,000	1,000,000	0	0	0	4.886	4.916	JAJO	9,636	52,789	10/26/2018.	10/20/2028.	
94950J	AE	1	Wellfleet CLO Ltd SERIES 20181A CLASS C.....	D	4	1FE	971,250	96.830	968,301	1,000,000	972,644	0	1,394	0	3.916	4.442	JAJO	8,267	22,347	05/30/2019.	07/17/2031.	
98625N	AE	8	York CLO Ltd SERIES 20191A CLASS B.....	D	4	1FE	21,000,000	100.169	21,035,511	21,000,000	21,000,000	0	0	0	3.986	4.005	JAJO	319,261	.....	07/16/2019.	07/22/2032.	
3599999.			Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....				2,310,535,213	XXX	2,329,898,042	2,314,688,665	2,311,428,131	0	515,009	0	XXX	XXX	XXX	18,999,608	80,983,927	XXX	XXX	
3899999.			Total - Industrial & Miscellaneous (Unaffiliated).....				12,924,577,129	XXX	13,706,463,874	12,614,356,360	12,891,830,676	0	(9,625,329)	8,614,042	0	XXX	XXX	XXX	131,915,742	500,150,701	XXX	XXX

E10.57

Hybrid Securities - Issuer Obligations																						
1	2		3	4	5	6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification		Description	Code	For rei g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00440F	AA	2	ACE CAPITAL TRUST II.....			2FE	4,122,500	150.090	7,504,500	5,000,000	4,331,696	0	31,919	0	0	9.700	12.001	AO	121,250	485,000	02/27/2009.	04/01/2030.
020002	AU	5	Allstate Corp.....			2FE	10,442,875	126.402	13,461,813	10,650,000	10,357,437	0	(33,077)	0	0	6.500	6.353	MN	88,454	692,250	10/28/2016.	05/15/2057.
037389	AK	9	Aon Corp.....			2FE	11,895,004	128.340	13,154,850	10,250,000	11,530,707	0	(159,667)	0	0	8.205	5.872	JJ	420,506	841,013	02/15/2017.	01/01/2027.
410867	AB	1	Hanover Insurance Group Series B.....			3FE	464,465	118.047	655,161	555,000	499,548	0	5,127	0	0	8.207	10.224	FA	17,207	45,549	07/30/2009.	02/03/2027.
53079E	AR	5	Liberty Mutual Group.....			3FE	3,555,000	165.652	7,454,340	4,500,000	3,555,000	0	0	0	10.750	13.334	JD	21,500	483,750	09/24/2009.	06/15/2058.	
534187	AS	8	Lincoln National Corp.....			2FE	5,327,950	88.152	4,407,600	5,000,000	5,000,000	0	0	0	4.260	(0.675)	FMAN	26,626	245,145	02/06/2007.	05/17/2066.	
883199	AR	2	Textron Financial Corp 144A.....			3FE	6,956,705	79.686	5,577,985	7,000,000	6,960,047	0	967	0	0	3.638	0.010	FMAN	32,537	300,031	02/01/2007.	02/15/2067.
91159J	AA	4	US Bancorp.....			1FE	2,491,375	102.316	2,557,900	2,500,000	2,496,483	0	1,314	0	0	2.950	3.008	JJ	34,007	73,750	12/15/2015.	07/15/2022.
054536	AA	5	AXA SA.....	D		2FE	5,357,500	145.374	8,722,440	6,000,000	5,535,049	0	13,734	0	0	8.600	9.610	JD	22,933	516,000	12/08/2016.	12/15/2030.
539439	AT	6	Lloyds TSB Group PLC.....	D		1FE	10,966,970	111.985	12,318,350	11,000,000	10,970,737	0	2,731	0	0	4.550	4.588	FA	187,688	500,500	08/30/2018.	08/16/2028.
780097	BG	5	Royal Bank of Scotland PLC.....	D	2	2FE	2,096,300	113.068	2,261,360	2,000,000	2,090,010	0	(6,290)	0	0	4.892	4.248	MN	11,686	97,840	04/10/2019.	05/18/2029.
780097	BL	4	Royal Bank of Scotland PLC.....	D	2	2FE	3,000,000	110.437	3,313,110	3,000,000	3,000,000	0	0	0	4.445	4.445	MN	19,632	66,675	05/02/2019.	05/08/2030.	
4299999.			Hybrid Securities - Issuer Obligations.....				66,676,644	XXX	81,389,409	67,455,000	66,326,714	0	(143,242)	0	0	XXX	XXX	XXX	1,004,026	4,347,503	XXX	XXX
4899999.			Total - Hybrid Securities.....				66,676,644	XXX	81,389,409	67,455,000	66,326,714	0	(143,242)	0	0	XXX	XXX	XXX	1,004,026	4,347,503	XXX	XXX

Unaffiliated Bank Loans - Acquired																						
1	2		3	4	5	6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification		Description	Code	For rei g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00018K	AC	9	A&R Logistics.....			3PL	769,907	99.750	773,786	775,725	770,562	0	655	0	0	7.806	8.037	JAJO	42,090	0	10/09/2019.	05/03/2025.
00118@	AA	5	Arrowhead.....			4PL	2,608,567	100.250	2,709,936	2,703,178	2,619,198	0	10,631	0	0	7.839	9.981	JAJO	54,150	6,517	10/09/2019.	08/31/2021.
00439#	AC	1	Accupac.....			3PL	2,113,526	100.000	2,118,823	2,118,823	2,114,810	0	1,284	0	0	6.263	6.403	MON	369	22,452	10/09/2019.	09/14/2023.
03966#	AA	0	ArcServe.....			3PL	1,202,700	99.750	1,208,759	1,211,788	1,203,490	0	790	0	0	7.895	8.163	FMAN	8,769	59,692	10/09/2019.	05/01/2024.
04575X	AD	6	ASSOCIATED PATHOLOGISTS LLC.....			3PL	1,277,676	99.750	1,280,887	1,284,097	1,278,513	0	837	0	0	6.641	6.929	FMAN	14,449	7,504	10/09/2019.	08/01/2021.
05377J	AP	7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA.....			2FE	19,445,767	100.625	19,537,509	19,416,158	19,440,111	0	(4,502)	0	0	3.908	3.901	MJSD	2,108	891,425	02/13/2018.	03/15/2025.
05456#	AD	6	Avtex.....			4FE	2,744,806	99.750	2,751,704	2,758,600	2,747,100	0	2,294	0	0	6.651	6.766	FMAN	27,520	0	10/09/2019.	02/08/2024.
05602#	AC	1	Barcodes.....			4Z	1,915,127	99.750	1,929,637	1,934,473	1,917,179	0	2,052	0	0	6.158	6.417	MJSD	331	134,997	10/09/2019.	12/21/2024.
07385@	AE	8	BearCom.....			4Z	2,964,824	99.500	2,972,292	2,987,228	2,966,567	0	1,743	0	0	6.158	6.384	JAJO	32,577	1,294	10/09/2019.	07/06/2024.
09071#	AD	3	BioCare.....			5Z	2,405,143	99.750	2,411,185	2,417,228	2,411,379	0	6,236	0	0	7.158	7.301	MJSD	474	421,651	10/09/2019.	08/25/2023.



## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09354@ AB 7	Blink Fitness.....	4PL				2,598,326	99.500	2,608,721	2,621,830	2,599,359	0	1,033	0	0	6.408	6.671	JAJO	36,883	4,471	12/12/2019	11/08/2024	
10153K AC 3	Boulder.....	2PL				754,856	99.750	760,574	762,480	755,293	0	437	0	0	6.556	6.803	JAJO	26,514	0	10/09/2019	12/28/2025	
11244@ AC 5	Brook & Whittle.....	4PL				2,998,484	99.750	3,036,536	3,044,146	3,000,330	0	1,846	0	0	8.151	8.606	FMAN	37,910	4,740	10/09/2019	10/17/2024	
12695# AA 9	Chesapeake Urolo.....	4PL				940,372	100.000	952,275	952,275	942,166	0	1,794	0	0	6.474	7.065	MON	5,308	9,740	10/09/2019	04/28/2022	
20007* AA 9	Comar.....	3PL				2,501,536	99.750	2,533,283	2,539,632	2,503,119	0	1,583	0	0	7.013	7.501	MON	495	30,139	10/09/2019	06/18/2024	
21775P AD 5	CORA.....	4				2,061,457	100.000	2,077,034	2,077,034	2,063,024	0	1,567	0	0	6.395	6.626	JAJO	27,097	11,953	10/09/2019	05/02/2024	
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L.....	2FE				12,903,947	100.625	13,032,542	12,951,595	12,914,933	0	3,562	0	0	3.763	3.847	MON	1,354	576,278	01/01/2018	09/19/2025	
27787# AA 6	EasyPak.....	4PL				2,535,527	99.750	2,554,736	2,561,139	2,536,842	0	1,315	0	0	7.736	8.101	JAJO	45,681	5,178	10/09/2019	11/09/2023	
27886@ AA 8	Eco-Site.....	3PL				2,781,801	99.750	2,824,271	2,831,349	2,783,926	0	2,125	0	0	8.486	9.050	JAJO	55,396	6,282	10/09/2019	05/04/2024	
34955* AD 6	Fortis.....	3PL				3,035,751	99.750	3,043,378	3,051,006	3,036,491	0	739	0	0	6.263	6.483	MON	13,190	32,660	10/09/2019	12/15/2023	
36192* AA 0	GET.....	3PL				1,378,907	99.750	1,382,372	1,385,837	1,380,503	0	1,595	0	0	6.513	6.710	MON	251	15,272	10/09/2019	02/16/2024	
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA.....	1PL			4	11,415,884	99.943	11,531,903	11,538,480	11,451,277	0	10,359	0	0	4.408	4.776	MJSD	1,413	558,550	08/07/2017	06/30/2024	
40471* AA 4	FIRMA First Lien Term Loan.....	2PL				2,932,875	99.000	2,940,300	2,970,000	2,940,534	0	7,641	0	0	8.251	8.672	JAJO	51,733	216,238	12/21/2018	07/13/2023	
41781@ AA 5	Harvey Tool.....	3PL				1,592,470	99.750	1,592,470	1,596,461	1,595,730	0	3,261	0	0	6.658	6.725	MJSD	295	250,428	10/09/2019	10/12/2024	
43789* AA 5	Smuckers.....	3PL				2,817,478	99.750	2,831,672	2,838,769	2,818,595	0	1,117	0	0	7.013	7.342	MON	553	33,689	10/09/2019	08/21/2023	
44903* AE 6	Hygiena.....	5PL				1,198,889	99.750	1,226,555	1,229,629	1,208,585	0	9,696	0	0	9.658	10.350	MJSD	330	399,681	10/09/2019	08/26/2023	
45249@ AD 6	ImageFirst.....	3PL				2,158,078	100.000	2,174,387	2,174,387	2,160,291	0	2,213	0	0	6.056	6.238	JAJO	165,987	0	10/09/2019	10/25/2025	
48240# AA 3	K2.....	4PL				1,638,330	99.750	1,646,584	1,650,711	1,638,921	0	592	0	0	7.013	7.327	MON	322	29,632	10/09/2019	12/20/2023	
513076 AZ 2	LAMAR MEDIA CORP SYNDICATED BANK LOAN.....	2FE				981,272	100.500	987,413	982,500	981,556	0	163	0	0	3.659	3.696	MJSD	200	38,117	03/26/2018	03/15/2025	
53633G AC 2	LES.....	4PL				2,137,788	100.000	2,221,078	2,221,078	2,141,685	0	3,897	0	0	6.724	7.887	MON	12,860	12,538	10/09/2019	12/20/2023	
56377@ AB 1	MannaPro.....	3PL				2,794,501	99.750	2,815,672	2,822,729	2,795,838	0	1,337	0	0	7.763	8.178	MON	609	37,086	10/09/2019	12/08/2023	
60255W A* 6	Mindbody.....	4FE				2,766,892	99.750	2,766,892	2,773,827	2,767,144	0	253	0	0	8.780	9.002	MON	741	55,196	10/09/2019	02/14/2025	
61033# AA 7	MONROE Capital Private Feeder Senior Sec.....	1PL				31,099,828	100.000	31,099,828	31,099,828	31,099,828	0	0	0	0	4.695	4.722	FMAN	146,002	1,232,978	11/19/2019	11/15/2026	
61033# AB 5	MONROE Capital Private Feeder Junior Sec.....	1FE				3,458,452	100.000	3,458,452	3,458,452	3,458,452	0	0	0	0	5.095	5.127	FMAN	17,620	97,353	11/19/2019	11/15/2026	
61033* AA 1	MONROE Capital Private Feeder Senior Sec.....	1PL				31,099,828	100.000	31,099,828	31,099,828	31,099,828	0	0	0	0	4.695	4.722	FMAN	146,002	1,232,978	11/19/2019	11/15/2026	
61033* AB 9	MONROE Capital Private Feeder Junior Sec.....	1FE				3,458,452	100.000	3,458,452	3,458,452	3,458,452	0	0	0	0	5.095	5.127	FMAN	17,620	97,353	11/19/2019	11/15/2026	
61033@ AA 9	MONROE Capital Private Feeder Senior Sec.....	1PL				31,099,828	100.000	31,099,828	31,099,828	31,099,828	0	0	0	0	4.695	4.722	FMAN	146,002	1,232,978	11/19/2019	11/15/2026	
61033@ AB 7	MONROE Capital Private Feeder Junior Sec.....	1FE				3,458,452	100.000	3,458,452	3,458,452	3,458,452	0	0	0	0	5.095	5.127	FMAN	17,620	97,353	11/19/2019	11/15/2026	
61034* AA 0	MONROE Capital Private Feeder Senior Sec.....	1PL				31,099,828	100.000	31,099,828	31,099,828	31,099,828	0	0	0	0	4.695	4.722	FMAN	146,002	1,232,978	11/19/2019	11/15/2026	
61034* AB 8	MONROE Capital Private Feeder Junior Sec.....	1FE				3,458,452	100.000	3,458,452	3,458,452	3,458,452	0	0	0	0	5.095	5.127	FMAN	17,620	97,353	11/19/2019	11/15/2026	
69323* AA 3	Bakemark.....	4FE				2,607,318	99.750	2,653,878	2,660,529	2,611,849	0	4,531	0	0	7.013	7.706	MON	518	47,744	10/09/2019	08/14/2023	
69411@ AC 0	PPC.....	4PL				2,650,629	99.000	2,637,310	2,663,949	2,651,138	0	509	0	0	7.013	7.234	MON	519	43,488	10/09/2019	11/23/2024	
70559@ AB 2	Prometheus.....	3FE				632,104	99.500	632,104	635,280	632,269	0	165	0	0	7.658	7.843	JAJO	8,452	4,124	10/09/2019	05/29/2025	
73116* AB 4	ISN.....	4PL				2,696,198	100.000	2,758,260	2,758,260	2,703,842	0	7,644	0	0	7.013	8.014	MON	537	45,586	10/09/2019	06/20/2022	
73937# AA 9	Empire Auto.....	2PL				1,071,499	99.750	1,074,191	1,076,883	1,072,702	0	1,203	0	0	7.385	7.483	MJSD	5,965	108,473	10/09/2019	09/05/2024	
74376* AA 9	Provation LO.....	3FE				2,723,672	99.750	2,751,252	2,758,147	2,725,332	0	1,660	0	0	9.001	9.452	JAJO	56,548	7,156	10/09/2019	03/09/2024	
74741* AC 3	Q-Centrix.....	4Z				2,200,081	99.750	2,226,901	2,232,482	2,203,006	0	2,925	0	0	6.408	6.782	MJSD	392	168,254	10/30/2019	11/30/2024	
74754@ AB 7	Qualitor.....	2PL				2,861,345	99.750	2,868,535	2,875,724	2,868,881	0	7,536	0	0	7.645	7.814	FMAN	20,152	0	10/09/2019	10/19/2022	
75975# AL 3	Reladyne 2L.....	5				122,060	99.750	123,609	123,919	123,009	0	949	0	0	11.408	11.865	MJSD	39	37,979	10/09/2019	01/21/2023	
75975# AR 0	Reladyne 2L.....	3Z				957,349	98.750	950,132	962,159	960,950	0	3,601	0	0	7.056	7.173	JAJO	225,137	0	10/09/2019	07/22/2022	
76117@ AB 4	Resolute.....	4PL				1,840,210	99.750	1,844,834	1,849,458	1,841,690	0	1,480	0	0	6.908	7.066	MJSD	355	113,239	10/09/2019	03/06/2025	

E10.58

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6			7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5	8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR			NAIC Designation and Administrative Symbol	Actual Cost												Rate Used to Obtain Fair Value	Fair Value
82452#	AA	5	Shift Digital.....	.....	..	.....	.....4Z	.....1,914,559	...100.000	.....1,919,357	.....1,919,357	.....1,916,833	.....0	.....2,273	.....0	.....0	.....7.763	.....7.962	MON...	.....414	.....35,683	10/09/2019.	12/22/2021.
87297*	AA	7	TLE.....	.....	..	.....	4PL	.....2,495,433	...100.000	.....2,514,291	.....2,514,291	.....2,500,672	.....0	.....5,239	.....0	.....0	.....7.908	.....8.132	MJSD..	.....552	.....324,127	10/09/2019.	06/28/2024.
87758@	AD	1	Taymax.....	.....	..	.....	4PL	.....2,891,380	...99.750	.....2,905,946	.....2,913,229	.....2,892,127	.....0	.....747	.....0	.....0	.....6.137	.....6.339	JAJO...	.....46,043	.....92	10/09/2019.	07/31/2025.
89213*	AA	4	TownePark.....	.....	..	.....	3PL	.....2,395,544	...99.500	.....2,407,642	.....2,419,741	.....2,400,229	.....0	.....4,685	.....0	.....0	.....7.652	.....8.102	JAJO...	.....31,889	.....12,108	10/09/2019.	05/24/2022.
89616@	AA	5	Trident.....	.....	..	.....	3PL	.....2,742,437	...100.250	.....2,805,401	.....2,798,405	.....2,749,550	.....0	.....7,112	.....0	.....0	.....7.408	.....7.951	MJSD..	.....576	.....353,895	10/09/2019.	06/04/2024.
91141@	AA	5	United Scope.....	.....	..	.....	3PL	.....2,729,319	...100.000	.....2,777,933	.....2,777,933	.....2,736,586	.....0	.....7,266	.....0	.....0	.....6.408	.....6.898	MJSD..	.....495	.....397,625	10/09/2019.	12/01/2023.
91830@	AH	6	VLS.....	.....	..	.....	3FE	.....2,445,067	...100.250	.....2,488,508	.....2,482,302	.....2,448,761	.....0	.....3,694	.....0	.....0	.....7.724	.....8.273	MON...	.....16,510	.....33,247	10/09/2019.	10/17/2023.
91835#	AA	4	Vital Records.....	.....	..	.....	4FE	.....3,269,517	...99.000	.....3,244,575	.....3,277,348	.....3,273,124	.....0	.....3,608	.....0	.....0	.....8.263	.....8.307	MON...	.....752	.....67,022	12/31/2019.	03/31/2023.
92840@	AB	5	VistaPharm.....	.....	..	.....	4PL	.....2,868,421	...99.750	.....2,890,153	.....2,897,396	.....2,880,228	.....0	.....11,806	.....0	.....0	.....7.895	.....8.304	FMAN.	.....20,968	.....0	10/09/2019.	12/21/2021.
98053#	AB	2	Woodstream.....	.....	..	.....	4Z	.....2,642,947	...98.750	.....2,622,576	.....2,655,773	.....2,651,537	.....0	.....8,590	.....0	.....0	.....8.197	.....8.353	MJSD..	.....5,442	.....564,809	11/18/2019.	05/29/2022.
BAN0VP	8A	2	FNBC OF LA GRANGE.....	.....	..	.....	2Z	.....1,000,000	...100.000	.....1,000,000	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....0	.....6.380	.....6.380	MJSD..	.....177	.....8,323	11/15/2019.	09/30/2029.
BAN0W6	BJ	0	GANNETT CO INC.....	.....	..	.....	4Z	.....932,293	...95.000	.....932,293	.....981,361	.....932,871	.....0	.....577	.....0	.....0	.....13.030	.....14.612	MJSD..	.....15,274	.....1,583	11/19/2019.	12/31/2024.
BL2648	48	5	Paperworks Industries Inc Bank Loan.....	.....	..	.....	3Z	.....645,215	...100.000	.....679,174	.....679,174	.....655,142	.....0	.....5,592	.....0	.....0	.....13.000	.....14.673	MJSD..	.....242	.....97,056	02/28/2018.	02/22/2023.
C3324#	AA	4	Entertainment Pa.....	.....	..	.....	3PL	.....2,894,815	...100.000	.....2,916,690	.....2,916,690	.....2,896,983	.....0	.....2,168	.....0	.....0	.....7.658	.....7.868	MJSD..	.....620	.....153,053	10/09/2019.	05/10/2026.
C3935*	AA	9	Giraffe.....	.....	..	.....	3PL	.....2,868,340	...99.750	.....2,890,071	.....2,897,314	.....2,871,959	.....0	.....3,619	.....0	.....0	.....6.908	.....7.184	MJSD..	.....548	.....229,966	10/09/2019.	12/07/2024.
6499999.	Unaffiliated Bank Loans - Acquired.....							.....297,704,336	XXX	.....298,983,902	.....299,144,416	.....297,919,441	.....0	.....179,324	.....0	.....0	XXX	XXX	XXX	.....1,788,263	.....12,049,356	XXX	XXX
6599999.	Total - Unaffiliated Bank Loans.....							.....297,704,336	XXX	.....298,983,902	.....299,144,416	.....297,919,441	.....0	.....179,324	.....0	.....0	XXX	XXX	XXX	.....1,788,263	.....12,049,356	XXX	XXX
<b>Totals</b>																							
7699999.	Total - Issuer Obligations.....							.....11,715,343,343	XXX	.....12,619,411,567	.....11,338,795,198	.....11,671,600,057	.....0	.....(12,612,077)	.....19,703,634	.....0	XXX	XXX	XXX	.....130,478,456	.....478,486,847	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							.....1,623,710,794	XXX	.....1,719,214,745	.....1,637,055,127	.....1,634,054,076	.....0	.....788,046	.....0	.....0	XXX	XXX	XXX	.....4,959,772	.....58,389,526	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....							.....463,626,294	XXX	.....479,222,525	.....462,806,045	.....463,435,739	.....0	.....(130,930)	.....0	.....0	XXX	XXX	XXX	.....1,381,900	.....14,837,958	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....							.....2,310,535,213	XXX	.....2,329,898,042	.....2,314,688,665	.....2,311,428,131	.....0	.....515,009	.....0	.....0	XXX	XXX	XXX	.....18,999,608	.....80,983,927	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans.....							.....297,704,336	XXX	.....298,983,902	.....299,144,416	.....297,919,441	.....0	.....179,324	.....0	.....0	XXX	XXX	XXX	.....1,788,263	.....12,049,356	XXX	XXX
8399999.	Grand Total - Bonds.....							.....16,410,919,980	XXX	.....17,446,730,781	.....16,052,489,451	.....16,378,437,444	.....0	.....(11,260,628)	.....19,703,634	.....0	XXX	XXX	XXX	.....157,607,999	.....644,747,614	XXX	XXX

E10.59

### SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21		
			3	4					9	10		12	13	14	15	16	17	18	19				
CUSIP Identification	Description		Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired		
<b>Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>																							
151461	2#	6			360.000	1.00	0.000	9,000,000	25,654.606	9,235,658	9,000,000	0	386,100	0	0	0	0	0	0	1FE.....	09/22/2016.		
18469P	4#	4			17.000	1.00	0.000	1,700,000	#####	1,763,758	1,700,000	0	72,420	0	0	0	0	0	0	1FE.....	03/26/2015.		
18469Q	4#	2			10.000	1.00	0.000	1,000,000	#####	1,037,627	1,000,000	0	42,600	0	0	0	0	0	0	1FE.....	03/26/2015.		
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....								11,700,000	XXX	12,037,043	11,700,000	0	501,120	0	0	0	0	0	0	0	XXX	XXX	
8999999. Total - Preferred Stocks.....								11,700,000	XXX	12,037,043	11,700,000	0	501,120	0	0	0	0	0	0	0	0	XXX	XXX

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																		
428337	10	9			28,594.000	25,249	0.883	25,249	79,005	0	0	0	(53,757)	0	(53,757)	0	06/26/2019	
811904	10	1			16,800.000	724,920	43.150	724,920	746,256	0	0	0	(21,336)	0	(21,336)	0	11/14/2019	
96758W	10	1			90,535.000	671,770	7.420	671,770	638,272	0	0	0	33,498	0	33,498	0	08/06/2019	
000000	00	0		D	107,122.000	212,584	1.985	212,584	442,735	0	6,135	0	63,738	0	63,738	0	06/30/2017	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,634,523	XXX	1,634,523	1,906,268	0	6,135	0	22,143	0	22,143	0	XXX	XXX	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>																		
BR3742	A9	3			130,000.000	3,380,000	26.000	3,380,000	3,300,000	0	0	0	0	0	0	0	02/28/2018	
31338\$	11	2		RF	865,421.000	86,542,100	100.000	86,542,100	86,542,100	0	2,440,150	0	0	0	0	0	12/30/2019	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					89,922,100	XXX	89,922,100	89,842,100	0	2,440,150	0	0	0	0	0	XXX	XXX	
<b>Common Stocks - Mutual Funds</b>																		
89154Q	23	2			182,134.510	903,387	4.960	903,387	963,650	0	48,945	0	113,300	0	113,300	0	12/11/2019	
89154Q	27	3			24,468.940	1,043,356	42.640	1,043,356	1,034,054	0	115,106	0	129,164	0	129,164	0	12/27/2019	
9499999. Total - Common Stocks - Mutual Funds					1,946,743	XXX	1,946,743	1,997,704	0	164,051	0	242,464	0	242,464	0	XXX	XXX	
9799999. Total - Common Stock					93,503,366	XXX	93,503,366	93,746,072	0	2,610,336	0	264,607	0	264,607	0	XXX	XXX	
9899999. Total Common and Preferred Stock					105,203,366	XXX	105,540,409	105,446,072	0	3,111,456	0	264,607	0	264,607	0	XXX	XXX	

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>									
38376U	JU	4		06/21/2019	PNC Capital Markets		3,312,193	3,381,945	7,046
38376U	JU	4		12/01/2019	Interest Capitalization		51,047	51,047	0
38379P	S7	3		09/25/2019	Wells Fargo Funds		7,070,287	7,001,097	16,919
38379P	S7	3		12/01/2019	Interest Capitalization		52,640	52,640	0
38380M	3Y	5		07/12/2019	Nomura Securities		11,963,790	12,373,668	17,048
38380M	LQ	2		12/17/2019	Nomura Securities		6,163,673	6,913,338	9,122
38380N	JF	7		09/25/2019	Citigroup Global		6,055,835	6,073,390	14,677
38380N	JF	7		12/01/2019	Interest Capitalization		45,664	45,664	0
38380N	JS	9		12/12/2019	Nomura Securities		3,035,472	3,081,697	4,109
38380N	KB	4		10/08/2019	Jefferies & Co		5,159,375	5,000,000	4,167
38380N	SX	8		12/12/2019	Jefferies & Co		3,919,375	4,000,000	5,333
38380U	2K	8		08/01/2019	Morgan Stanley DWD		4,733,399	4,593,269	1,786
38380U	2K	8		12/01/2019	Interest Capitalization		53,823	53,823	0
38380U	E4	1		07/30/2019	Wells Fargo Funds		2,710,772	2,642,239	257
38380U	E4	1		12/01/2019	Interest Capitalization		30,961	30,961	0
38380Y	BZ	7		12/01/2019	Interest Capitalization		585,945	585,945	0
912828	5G	1		01/04/2019	RBC Capital Markets		10,061,719	10,000,000	54,006
912828	5S	5		01/17/2019	JP Morgan		124,829	125,000	155
912828	WG	1		05/07/2019	Deutsche Bank		209,877	210,000	90
0599999	Total - Bonds - U.S. Government						65,340,676	66,215,723	134,715
<b>Bonds - All Other Government</b>									
000000	00	0	D	05/03/2019	Blackrock EM Sovereign Fund		3,408,500	3,400,000	47,576
000000	00	0	D	03/22/2019	Blackrock EM Sovereign Fund		2,379,168	2,400,000	5,317
000000	00	0	D	05/03/2019	Blackrock EM Sovereign Fund		3,336,250	3,400,000	6,942
000000	00	0	D	03/13/2019	Blackrock EM Sovereign Fund		1,836,000	1,800,000	12,906
000000	00	0	D	09/23/2019	Blackrock EM Sovereign Fund		3,929,895	3,950,000	0
000000	00	0	D	03/22/2019	Blackrock EM Sovereign Fund		3,750,980	3,800,000	83,969
000000	00	0	D	03/13/2019	Blackrock EM Sovereign Fund		1,813,500	1,800,000	17,250
000000	00	0	D	03/22/2019	Blackrock EM Sovereign Fund		1,852,558	1,700,000	36,869
000000	00	0	D	05/03/2019	Blackrock EM Sovereign Fund		2,978,010	2,900,000	58,624
000000	00	0	D	04/09/2019	Blackrock EM Sovereign Fund		418,850	425,000	0
000000	00	0	D	03/13/2019	Blackrock EM Sovereign Fund		1,804,500	1,800,000	37,000
000000	00	0	D	09/23/2019	Blackrock EM Sovereign Fund		1,596,576	1,600,000	0
71654Q	CL	4	D	03/21/2019	Tax Free Exchange		6,834,203	7,719,000	53,100
80414L	2E	4	D	04/09/2019	ATHENE		991,600	1,000,000	0
836205	BB	9	D	09/23/2019	Blackrock EM Sovereign Fund		1,970,000	1,970,000	0
1099999	Total - Bonds - All Other Government						38,900,590	39,664,000	359,553
<b>Bonds - U.S. Political Subdivisions of States</b>									
295407	U4	0		06/06/2019	Tax Free Exchange		304,332	305,000	0
295407	U7	3		06/06/2019	Tax Free Exchange		1,441,836	1,445,000	0
2499999	Total - Bonds - U.S. Political Subdivisions of States						1,746,168	1,750,000	0
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
167593	H7	0		03/13/2019	Morgan Stanley DWD		5,306,900	5,000,000	59,055
3136A1	SB	2		10/01/2019	Interest Capitalization		1,237,909	1,237,909	0
3136A8	SM	3		08/22/2019	Morgan Stanley DWD		3,026,190	2,960,052	6,413
3136A8	SM	3		12/01/2019	Interest Capitalization		29,712	29,712	0

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14.....		12/01/2019.....	Interest Capitalization.....		332,621	332,621	0
3136AV ZS 1	FANNIE MAE SERIES 201716 CLASS JZ.....		06/04/2019.....	"Stifel, Nicolaus and Co "		5,227,183	5,362,073	2,681
3136AV ZS 1	FANNIE MAE SERIES 201716 CLASS JZ.....		12/01/2019.....	Interest Capitalization.....		80,935	80,935	0
3136B0 ZB 5	Federal Natl Mtg Assn 2018-2 JZ.....		12/01/2019.....	Interest Capitalization.....		402,161	402,161	0
3136B1 VQ 4	FANNIE MAE SERIES 201825 CLASS ZC.....		05/02/2019.....	JP Morgan.....		7,384,077	7,407,224	4,938
3136B5 QC 2	Fannie mae SERIES 201945 CLASS KL.....		09/16/2019.....	Mitsubishi.....		2,750,009	2,766,000	4,149
3136B5 QG 3	Fannie mae SERIES 201945 CLASS ZA.....		07/19/2019.....	Stephens Inc.....		3,195,755	3,214,843	9,064
3136B5 YJ 8	Fannie mae SERIES 201939 CLASS PZ.....		09/05/2019.....	Goldman Sachs & Company.....		4,691,400	4,668,060	3,501
3136B5 YJ 8	Fannie mae SERIES 201939 CLASS PZ.....		12/01/2019.....	Interest Capitalization.....		35,098	35,098	0
31377U 4H 3	Fannie mae 387924 4.250% 08/01/36.....		10/17/2019.....	Citigroup Global.....		2,294,285	2,175,000	5,392
3137F5 ZZ 1	FREDDIE MAC SERIES 4791 CLASS Z.....		12/01/2019.....	Interest Capitalization.....		182,114	182,114	0
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM.....		12/01/2019.....	Interest Capitalization.....		385,295	385,295	0
3137FH HP 1	FREDDIE MAC SERIES 4821 CLASS ZM.....		06/12/2019.....	Brean Capital.....		10,409,741	10,295,525	16,015
3137FH HP 1	FREDDIE MAC SERIES 4821 CLASS ZM.....		12/01/2019.....	Interest Capitalization.....		181,491	181,491	0
3137FH UC 5	FREDDIE MAC SERIES 4830 CLASS DZ.....		12/01/2019.....	Interest Capitalization.....		588,909	588,909	0
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ.....		12/01/2019.....	Interest Capitalization.....		371,669	371,669	0
3137FK 2F 2	FREDDIE MAC SERIES 4845 CLASS ZE.....		12/01/2019.....	Interest Capitalization.....		673,052	673,052	0
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ.....		12/01/2019.....	Interest Capitalization.....		669,990	669,990	0
3137FK C7 9	FREDDIE MAC SERIES 4852 CLASS MY.....		06/06/2019.....	Bank of America.....		6,637,924	6,297,000	6,997
3137FK D2 9	FREDDIE MAC SERIES 4852 CLASS ZM.....		07/11/2019.....	Citigroup Global.....		16,248,948	15,404,698	25,675
3137FK D2 9	FREDDIE MAC SERIES 4852 CLASS ZM.....		12/01/2019.....	Interest Capitalization.....		258,462	258,462	0
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB.....		04/16/2019.....	PNC Capital Markets.....		14,065,187	13,196,100	34,640
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB.....		12/01/2019.....	Interest Capitalization.....		401,118	401,118	0
3137FN R6 9	FREDDIE MAC SERIES 4916 CLASS UZ.....		09/06/2019.....	BNP Paribas.....		8,394,549	8,459,315	7,049
3138L6 LM 8	Fannie Mae AM5731 3.990% 06/01/44.....		06/13/2019.....	Duncan Williams.....		2,858,941	2,716,838	5,119
3138LN 4G 3	Fannie Mae AN9822 3.980% 07/01/38.....		06/28/2019.....	Citigroup Global.....		6,748,069	6,202,893	1,372
3140HT ZB 5	Fannie mae BL2566 3.770% 05/01/49.....		04/23/2019.....	Duncan Williams.....		12,266,429	12,258,768	37,229
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49.....		05/08/2019.....	Duncan Williams.....		3,056,168	2,979,810	7,118
3140HW B8 4	Fannie mae BL4562 2.930% 10/01/49.....		09/03/2019.....	Duncan Williams.....		3,528,740	3,440,575	8,401
3140HW BL 5	Fannie mae BL4542 3.110% 10/01/49.....		09/12/2019.....	Keybank Capital Markets.....		13,471,120	13,312,000	27,600
35563C AJ 7	Freddie Mac Military Housing SERIES 2015.....		07/26/2019.....	Brean Capital.....		6,339,279	5,799,226	18,287
35563P CB 3	Freddie Mac - SCRT 17-3.....		12/01/2019.....	Interest Capitalization.....		510,835	510,835	0
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ.....		05/08/2019.....	Citigroup Global.....		10,482,800	11,000,000	47,056
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ.....		12/01/2019.....	Interest Capitalization.....		259,302	259,302	0
45506D 6Q 3	INDIANA ST FIN AUTH REVENUE.....		10/30/2019.....	ATHENE.....		1,020,000	1,020,000	0
49126K LM 1	KENTUCKY ST ECON DEV FING AUTH.....		03/13/2019.....	Jefferies & Co.....		3,136,860	3,000,000	12,698
61685P ED 6	MORENO VLY CA PUBLIC FING AUTH.....		03/29/2019.....	"Stifel, Nicolaus and Co "		7,311,375	7,500,000	0
757696 AN 9	REDONDO BEACH CA CMNTY FING AU.....		03/19/2019.....	"Stifel, Nicolaus and Co "		7,468,116	7,545,000	22,268
79467B BN 4	SALES TAX SECURITIZATION CORP.....		04/08/2019.....	Raymond James.....		2,814,908	3,055,000	32,093
79772E CT 4	SAN FRANCISCO CITY & CNTY CA C.....		02/08/2019.....	"Stifel, Nicolaus and Co "		22,250,000	22,250,000	0
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					198,985,626	195,886,673	404,810
<b>Bonds - Industrial and Miscellaneous</b>								
00115A AK 5	AEP Transmission Co LLC.....		06/10/2019.....	Bank of America.....		2,982,420	3,000,000	0
00122@ AA 9	AES Southland ENERGY 4.500% 02/29/40.....		02/28/2019.....	Direct-Private Placement.....		1,743,711	1,743,711	0
00206R FU 1	AT&T INC 5.150% 02/15/50.....		11/04/2019.....	MarketAxess.....		4,963,448	4,250,000	49,855
00206R HJ 4	AT&T INC 4.350% 03/01/29.....		02/13/2019.....	ATHENE.....		497,550	500,000	0

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00206R HY 1	AT&T INC 6.625% 05/15/29.....		06/05/2019.....	Tax Free Exchange.....		5,092,836	5,000,000	.....0
00206R JD 5	AT&T INC 6.200% 03/15/40.....		06/05/2019.....	Tax Free Exchange.....		3,954,469	4,000,000	.....0
00206R JE 3	AT&T INC 6.100% 07/15/40.....		06/05/2019.....	Tax Free Exchange.....		1,998,817	2,000,000	.....0
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25.....		02/28/2019.....	ATHENE.....		1,968,580	2,000,000	.....22,000
00287Y BD 0	ABBVIE INC 4.875% 11/14/48.....		01/30/2019.....	Seaport Group.....		2,835,660	3,000,000	.....54,031
003009 B@ 5	ABERDEEN ASIA-PA SERIES E.....		06/19/2019.....	Direct-Private Placement.....		1,000,000	1,000,000	.....0
00507V AN 9	Activision Blizzard Inc.....		04/22/2019.....	Bank of America.....		8,072,006	8,600,000	.....116,798
00800* AD 4	ADV CAP GROW NJ 0.000% 03/01/28.....		01/08/2019.....	Direct-Private Placement.....		2,146,028	2,769,198	.....0
009098 A* 5	AMAZON CARGO CTL 4.494% 11/10/39.....		12/07/2018.....	Direct-Private Placement.....		(13,454)	(13,454)	.....0
00912X BF 0	AIR LEASE CORP 4.625% 10/01/28.....		05/14/2019.....	UBS.....		2,350,084	2,276,000	.....13,158
00914A AE 2	AIR LEASE CORP 3.250% 10/01/29.....		09/19/2019.....	Credit Suisse.....		2,937,270	3,000,000	.....1,896
012725 AD 9	ALBEMARLE CORP 5.450% 12/01/44.....		10/18/2019.....	Seaport Group.....		4,580,600	4,000,000	.....85,383
020002 BG 5	Allstate Corp 3.850% 08/10/49.....		12/12/2019.....	Various.....		4,416,340	4,000,000	.....70,904
02209S AN 3	Altria Group Inc 2.850% 08/09/22.....		08/02/2019.....	ATHENE.....		2,024,340	2,000,000	.....28,025
02209S BD 4	Altria Group Inc 4.800% 02/14/29.....		02/12/2019.....	JP Morgan.....		2,991,510	3,000,000	.....0
02361D AT 7	AMEREN ILLINOIS CO 4.500% 03/15/49.....		12/17/2019.....	Various.....		9,906,800	8,000,000	.....62,000
02361D AU 4	AMEREN ILLINOIS CO 3.250% 03/15/50.....		11/18/2019.....	Goldman Sachs & Company.....		2,985,180	3,000,000	.....0
023761 AA 7	AMER AIRLINE 17-1 AA PTT.....		01/24/2019.....	Robert W. Baird & Co.....		3,416,919	3,505,000	.....57,925
02379* AA 7	American Airline 3.530% 06/15/26.....		06/18/2019.....	Direct-Private Placement.....		962,500	962,500	.....0
03027X AY 6	American Tower Corp 3.700% 10/15/49.....		12/18/2019.....	Various.....		13,854,360	14,000,000	.....58,686
031162 BK 5	Amgen Inc 5.150% 11/15/41.....		02/27/2019.....	ATHENE.....		403,276	389,000	.....5,899
031162 CD 0	Amgen Inc 4.563% 06/15/48.....		03/05/2019.....	Various.....		2,854,230	3,000,000	.....31,181
031162 CF 5	Amgen Inc 4.663% 06/15/51.....		04/26/2019.....	MarketAxess.....		3,055,380	3,000,000	.....52,459
032095 AH 4	Amphenol Corp 4.350% 06/01/29.....		01/07/2019.....	Barclays Capital.....		1,998,080	2,000,000	.....0
03522A AJ 9	ANHEUSER-BUSCH CO/INBEV.....		07/30/2019.....	Susquehanna Intl.....		2,251,640	2,000,000	.....0
03522A AJ 9	ANHEUSER-BUSCH CO/INBEV.....		05/15/2019.....	Tax Free Exchange.....		20,515,442	19,000,000	.....268,956
035240 AR 1	ANHEUSER-BUSCH INBEV WOR.....		01/10/2019.....	Various.....		4,982,050	5,000,000	.....0
035242 AA 4	ANHEUSER-BUSCH INBEV FIN.....		03/13/2019.....	ATHENE.....		984,000	1,000,000	.....4,229
036752 AJ 2	Anthem Inc 2.375% 01/15/25.....		09/04/2019.....	ATHENE.....		1,998,240	2,000,000	.....0
036752 AK 9	Anthem Inc 3.700% 09/15/49.....		09/09/2019.....	Various.....		7,923,400	8,000,000	.....617
037411 BA 2	Apache Corp 4.750% 04/15/43.....		04/26/2019.....	Various.....		10,371,341	10,890,000	.....54,083
037411 BF 1	Apache Corp 4.250% 01/15/30.....		06/05/2019.....	Various.....		3,992,770	4,000,000	.....0
037833 BX 7	Apple Computer Inc 4.650% 02/23/46.....		06/04/2019.....	Various.....		13,749,792	12,739,000	.....204,297
03789X AE 8	Applebees/IHOP Funding LLC SERIES 20191A.....		05/28/2019.....	ATHENE.....		2,000,000	2,000,000	.....0
03836W AC 7	Aqua America Inc 4.276% 05/01/49.....		06/04/2019.....	Various.....		5,426,357	5,280,000	.....25,086
03842* BN 5	Aqua Pennsylvania Inc 4.070% 05/31/54.....		05/31/2019.....	Direct-Private Placement.....		2,500,000	2,500,000	.....0
03842* BP 0	Aqua Pennsylvania Inc 4.120% 05/31/59.....		05/31/2019.....	Direct-Private Placement.....		2,500,000	2,500,000	.....0
040555 CM 4	Arizona Pub Svc Co 5.050% 09/01/41.....		03/22/2019.....	US Bancorp Piper Jaffrey.....		1,297,064	1,165,000	.....4,086
040555 CP 7	Arizona Pub Svc Co 4.700% 01/15/44.....		04/12/2019.....	Jefferies & Co.....		3,171,480	3,000,000	.....35,642
040555 CY 8	Arizona Pub Svc Co 4.250% 03/01/49.....		02/28/2019.....	Wells Fargo Funds.....		4,978,950	5,000,000	.....3,542
049560 AQ 8	Atmos Energy 4.125% 03/15/49.....		04/12/2019.....	Various.....		11,243,148	11,250,000	.....15,010
049560 AS 4	Atmos Energy 3.375% 09/15/49.....		12/19/2019.....	Various.....		16,262,720	16,000,000	.....41,719
05379B D@ 3	Avista Corp 3.430% 12/01/49.....		11/26/2019.....	Direct-Private Placement.....		15,000,000	15,000,000	.....0
05526D BB 0	BAT CAPITAL CORP 3.557% 08/15/27.....		08/14/2019.....	Various.....		5,035,160	5,000,000	.....48,810
06051G HA 0	Bank of America Corp 3.946% 01/23/49.....		10/10/2019.....	Bank of America.....		5,015,610	4,500,000	.....40,447
06405L AB 7	BANK OF NEW YORK MELLON.....		05/30/2019.....	ATHENE.....		1,000,000	1,000,000	.....0

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
071813 BP 3	Baxter International Inc.....		11/05/2019.....	Various.....		11,671,000	12,000,000	105,972
084664 CR 0	Berkshire Hathaway Finance.....		10/08/2019.....	Bank of America.....		5,099,193	4,250,000	42,648
09256B AL 1	BLACKSTONE HOLDINGS FINA.....		09/03/2019.....	ATHENE.....		493,670	500,000	.0
097023 CE 3	Boeing Co 3.500% 03/01/39.....		02/13/2019.....	Bank of America.....		4,791,500	5,000,000	.0
099724 AH 9	Borg Warner 4.375% 03/15/45.....		03/19/2019.....	Keybank Capital Markets.....		2,721,600	3,000,000	2,187
100743 AL 7	BOSTON GAS COMPANY 3.001% 08/01/29.....		07/24/2019.....	Morgan Stanley DWD.....		1,000,000	1,000,000	.0
101137 AT 4	Boston Scientific Corp.....		02/21/2019.....	ATHENE.....		497,200	500,000	.0
101137 AU 1	Boston Scientific Corp.....		02/21/2019.....	Bank of America.....		2,979,420	3,000,000	.0
101137 AX 5	Boston Scientific Corp.....		02/21/2019.....	Barclays Capital.....		2,989,920	3,000,000	.0
10240* AA 7	Bowie Acquisitions LLC.....		12/16/2019.....	Direct-Private Placement.....		7,000,000	7,000,000	.0
10373Q AE 0	BP CAP MARKETS AMERICA.....		03/21/2019.....	MarketAxess.....		531,140	500,000	8,174
110122 BN 7	Bristol-Myers Squibb Co.....		11/22/2019.....	Tax Free Exchange.....		6,958,069	7,000,000	.0
110122 BR 8	Bristol-Myers Squibb Co.....		11/22/2019.....	Tax Free Exchange.....		6,535,634	6,000,000	.0
110122 BU 1	Bristol-Myers Squibb Co.....		11/22/2019.....	Tax Free Exchange.....		5,334,008	5,000,000	.0
110122 CD 8	Bristol-Myers Squibb Co.....		05/07/2019.....	Morgan Stanley DWD.....		2,974,740	3,000,000	.0
11043X AA 1	BRITISH AIR 19-1 AA PTT.....		09/13/2019.....	Various.....		5,090,598	4,999,527	550
114259 AT 1	Brooklyn Un Gas Co 3.865% 03/04/29.....		02/27/2019.....	ATHENE.....		1,000,000	1,000,000	.0
124857 AN 3	CBS CORP 4.600% 01/15/45.....		12/27/2019.....	Various.....		10,089,886	9,100,000	81,727
125523 AH 3	Cigna Corp 4.375% 10/15/28.....		08/28/2019.....	Tax Free Exchange.....		1,979,834	2,000,000	.0
125523 AK 6	Cigna Corp 4.900% 12/15/48.....		08/28/2019.....	Tax Free Exchange.....		4,002,689	4,000,000	.0
125523 AN 0	Cigna Corp 4.000% 02/15/22.....		10/11/2019.....	Tax Free Exchange.....		3,989,768	4,000,000	.0
125523 BJ 8	Cigna Corp 3.875% 10/15/47.....		10/11/2019.....	Various.....		4,426,744	5,000,000	.0
125523 BQ 2	Cigna Corp 3.900% 02/15/22.....		10/09/2019.....	Tax Free Exchange.....		3,479,467	3,500,000	20,854
125523 CA 6	Cigna Corp 3.400% 03/01/27.....		10/09/2019.....	Tax Free Exchange.....		2,499,195	2,500,000	9,208
12621E AL 7	CNO FINANCIAL GROUP INC.....		05/29/2019.....	ATHENE.....		1,000,000	1,000,000	.0
126408 HG 1	CSX Corp 4.250% 11/01/66.....		11/07/2019.....	Jefferies & Co.....		3,164,910	3,000,000	3,896
126408 HP 1	CSX Corp 4.500% 03/15/49.....		09/09/2019.....	Citigroup Global.....		3,515,970	3,000,000	72,375
126650 CZ 1	CVS Health Corp 5.050% 03/25/48.....		03/14/2019.....	Goldman Sachs & Company.....		1,962,040	2,000,000	48,536
126650 DG 2	CVS Health Corp 3.250% 08/15/29.....		11/01/2019.....	Various.....		3,478,150	3,500,000	3,431
12718@ AA 4	Costco Bayonne CTL 2019-16.....		12/20/2019.....	Direct-Private Placement.....		6,000,000	6,000,000	.0
12722@ AA 8	CGA CAPITAL 3.664% 12/31/52.....		12/20/2019.....	ATHENE.....		120,104	120,104	.0
129890 AN 9	CALI MORTGAGE TRUST SERIES 2019101C CLAS.....		03/07/2019.....	ATHENE.....		988,255	1,000,000	2,607
129890 AQ 2	CALI MORTGAGE TRUST SERIES 2019101C CLAS.....		03/07/2019.....	ATHENE.....		1,900,200	2,000,000	5,213
130789 Y# 1	CALIFORNIA WATER Series YYY.....		06/11/2019.....	Direct-Private Placement.....		10,000,000	10,000,000	.0
130789 Y@ 3	CALIFORNIA WATER Series WWW.....		06/11/2019.....	Direct-Private Placement.....		2,000,000	2,000,000	.0
133434 AB 6	CAMERON LNG LLC 3.302% 01/15/35.....		12/05/2019.....	JP Morgan.....		2,500,000	2,500,000	.0
133434 AC 4	CAMERON LNG LLC 3.402% 01/15/38.....		12/05/2019.....	JP Morgan.....		2,500,000	2,500,000	.0
134429 BH 1	Campbell Soup Company 4.800% 03/15/48.....		05/21/2019.....	"Stifel, Nicolaus and Co ".....		2,840,010	3,000,000	27,200
141781 BF 0	Cargill Inc 4.760% 11/23/45.....		12/19/2019.....	Various.....		4,084,221	3,545,000	58,488
141781 BJ 2	Cargill Inc 3.875% 05/23/49.....		12/19/2019.....	Barclays Capital.....		1,382,919	1,223,000	3,949
14314D AA 1	CARLYLE FINANCE SUB LLC.....		09/05/2019.....	ATHENE.....		998,410	1,000,000	.0
149123 CF 6	Caterpillar Inc 3.250% 09/19/49.....		12/19/2019.....	JP Morgan.....		3,040,830	3,000,000	25,458
15135B AJ 0	CENTENE CORP 4.750% 01/15/25.....		01/23/2019.....	ATHENE.....		495,000	500,000	660
15189X AT 5	CENTERPOINT ENER HOUSTON.....		04/11/2019.....	Various.....		5,200,080	5,000,000	31,875
161175 BR 4	Charter Comm Opt LLC/Cap.....		01/14/2019.....	Deutsche Bank.....		4,996,750	5,000,000	.0
171798 AE 1	CIMAREX ENERGY CO 4.375% 03/15/29.....		10/15/2019.....	Various.....		11,486,830	11,000,000	101,719

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
172967 KR 1	Citigroup Inc 4.750% 05/18/46		08/19/2019	Susquehanna Intl		662,909	555,000	6,810
172967 MD 0	Citigroup Inc 4.650% 07/23/48		12/06/2019	Various		7,453,350	6,000,000	70,913
172967 ME 8	Citigroup Inc 3.980% 03/20/30		07/30/2019	Various		14,626,140	14,000,000	130,953
18055# BG 6	Clarion Lion Properties Fund		07/15/2019	Direct-Private Placement		11,000,000	11,000,000	0
18055# BH 4	Clarion Lion Properties Fund		07/15/2019	Direct-Private Placement		8,000,000	8,000,000	0
20030N CE 9	Comcast Corp 3.999% 11/01/49		10/10/2019	US Bancorp Piper Jaffrey		4,995,450	4,500,000	81,980
202795 JP 6	Commonwealth Edison Co		09/06/2019	MarketAxess		3,522,660	3,000,000	3,000
205887 CE 0	Conagra Inc 5.400% 11/01/48		04/26/2019	Goldman Sachs & Company		3,144,390	3,000,000	84,600
20605P AJ 0	CONCHO RESOURCES INC 4.875% 10/01/47		12/18/2019	Various		9,131,200	8,000,000	70,146
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
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48		10/10/2019	Various		12,085,804	10,932,000	120,739
207597 EL 5	Connecticut Lt & Pwr Co Ct		03/25/2019	Various		5,151,840	5,000,000	39,111
20825C AQ 7	Conocophillips 6.500% 02/01/39		12/12/2019	Morgan Stanley DWD		2,913,060	2,000,000	48,750
20826F AC 0	CONOCOPHILLIPS COMPANY		10/10/2019	Various		2,946,665	2,750,000	41,626
21036P BD 9	Constellation Brands Inc		04/26/2019	Various		13,516,730	12,750,000	257,797
219350 BF 1	Corning Inc 4.375% 11/15/57		08/19/2019	MarketAxess		2,082,960	2,000,000	23,333
219350 BP 9	Corning Inc 3.900% 11/15/49		11/14/2019	Bank of America		2,991,600	3,000,000	0
224044 CK 1	Cox Communications Inc		09/05/2019	Wells Fargo Funds		3,331,230	3,000,000	9,200
224399 AT 2	Crane Co 4.200% 03/15/48		10/15/2019	JP Morgan		7,192,150	7,000,000	26,133
22541L AE 3	Credit Suisse FB USA Inc		02/07/2019	Barclays Capital		9,419,632	7,260,000	37,359
22822V AM 3	Crown Castle International Cor		12/18/2019	Various		12,035,703	11,100,000	81,539
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		06/06/2019	Hilltop		242,914	240,100	538
23338V AH 9	DTE ELECTRIC CO 4.050% 05/15/48		10/11/2019	Susquehanna Intl		4,908,963	4,250,000	72,197
23338V AJ 5	DTE ELECTRIC CO 3.950% 03/01/49		07/05/2019	MarketAxess		3,277,710	3,000,000	47,400
23386# AU 6	DAIRY FARMERS Series H		01/03/2019	Direct-Private Placement		10,000,000	10,000,000	0
237194 AM 7	Darden Restaurants Inc		09/16/2019	Various		7,464,813	7,535,000	139,111
247109 BT 7	DELMARVA PWR & LIGHT CO		12/17/2019	Jefferies & Co		3,506,299	3,082,000	12,080
25278X AN 9	DIAMONDBACK ENERGY INC		11/20/2019	Bank of America		9,974,100	10,000,000	0
254687 CZ 7	Walt Disney Co 3.700% 09/15/24		03/20/2019	Tax Free Exchange		2,999,270	3,000,000	0
254687 DR 4	Walt Disney Co 7.280% 06/30/28		03/21/2019	Tax Free Exchange		10,229,970	8,735,000	0
254687 ER 3	Walt Disney Co 6.150% 02/15/41		03/20/2019	Tax Free Exchange		1,674,310	1,400,000	0
254687 FB 7	Walt Disney Co 4.750% 11/15/46		03/20/2019	Tax Free Exchange		2,996,782	3,000,000	0
25470D BG 3	DISCOVERY COMMUNICATIONS		11/05/2019	RBC Capital Markets		3,320,100	3,000,000	73,317
25755T AL 4	Dominos Pizza Master Issuer L SERIES 201		11/06/2019	ATHENE		1,000,000	1,000,000	0
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
260543 CR 2	Dow Chem Co 5.550% 11/30/48		12/20/2019	Various		7,295,407	5,900,000	83,805
260543 CV 3	Dow Chem Co 4.800% 05/15/49		11/07/2019	Various		5,183,310	5,000,000	45,867
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		12/27/2019	Various		23,785,311	19,800,000	364,970
26442E AG 5	DUKE ENERGY OHIO INC 4.300% 02/01/49		01/03/2019	Credit Suisse		2,994,360	3,000,000	0
26884T AN 2	ERAC USA FINANCE COMPANY		10/16/2019	Jefferies & Co		126,001	115,000	906
277432 AL 4	Eastman Chemical 4.800% 09/01/42		09/13/2019	Wells Fargo Funds		1,497,412	1,400,000	2,987
277432 AP 5	Eastman Chemical 4.650% 10/15/44		09/13/2019	Various		8,821,735	8,565,000	95,756
278865 AW 0	Ecolab Inc 3.700% 11/01/46		12/20/2019	Deutsche Bank		1,461,444	1,395,000	7,599
292480 AJ 9	ENABLE MIDSTREAM PARTNER		08/29/2019	ATHENE		497,225	500,000	7,500
292480 AM 2	ENABLE MIDSTREAM PARTNER		09/04/2019	JP Morgan		3,992,840	4,000,000	0
29278N AG 8	ENERGY TRANSFER OPERATNG		01/08/2019	Bank of America		4,490,505	4,500,000	0
29366M AA 6	ENTERGY ARKANSAS LLC 4.200% 04/01/49		04/12/2019	Mitsubishi		3,083,700	3,000,000	9,450

E13.4

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
29366W AA 4	ENTERGY MISSISSIPPI INC.....		11/13/2019.....	Various.....		6,201,390	6,000,000	52,617
29379V BA 0	Enterprise Products Oper.....		09/25/2019.....	Various.....		6,163,326	5,337,000	8,179
29379V BW 2	Enterprise Products Oper.....		10/11/2019.....	Various.....		7,427,190	7,000,000	68,017
29977A B# 1	Evercore Partners Inc SERIES F.....		08/01/2019.....	Direct-Private Placement.....		5,000,000	5,000,000	0
29977A B@ 3	Evercore Partners Inc SERIES E.....		08/01/2019.....	Direct-Private Placement.....		2,000,000	2,000,000	0
30231G AZ 5	Exxon Mobil Corporation.....		10/02/2019.....	Citigroup Global.....		3,037,080	3,000,000	12,380
30251B AE 8	FMR LLC 5.150% 02/01/43.....		12/19/2019.....	Pierpont.....		655,238	519,000	10,543
30288* AE 0	FLNG Liquefaction 2 LLC.....		05/21/2019.....	Direct-Private Placement.....		18,000,000	18,000,000	0
31428X BN 5	FedEx Corp 4.400% 01/15/47.....		04/26/2019.....	BNP Paribas.....		2,859,840	3,000,000	38,500
31428X BQ 8	FedEx Corp 4.050% 02/15/48.....		10/17/2019.....	Various.....		6,436,156	6,980,000	25,409
31428X BS 4	FedEx Corp 4.950% 10/17/48.....		08/19/2019.....	Citigroup Global.....		2,306,080	2,000,000	34,100
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38.....		05/08/2019.....	Keybank Capital Markets.....		2,856,314	2,017,000	31,894
336158 AK 6	First Republic Bank 2.500% 06/06/22.....		08/12/2019.....	ATHENE.....		1,006,410	1,000,000	4,722
337738 AV 0	Fiserv Inc 4.400% 07/01/49.....		10/11/2019.....	Various.....		8,545,740	8,000,000	68,444
341081 FU 6	Florida Pwr & Lt Co 3.990% 03/01/49.....		02/21/2019.....	MIZUHO.....		14,992,050	15,000,000	0
341081 FX 0	Florida Pwr & Lt Co 3.150% 10/01/49.....		09/10/2019.....	Credit Suisse.....		2,980,890	3,000,000	0
341099 CN 7	Florida Pwr Corp 5.650% 04/01/40.....		12/11/2019.....	Various.....		4,582,596	3,400,000	38,420
343498 AB 7	Flowers Foods Inc 3.500% 10/01/26.....		04/02/2019.....	Jefferies & Co.....		2,905,770	3,000,000	875
348609 AG 3	FT SAM HOUSTON MILIT HSG.....		05/09/2019.....	"Stifel, Nicolaus and Co ".....		11,351,100	9,420,000	92,198
34959J AH 1	Fortive Corp 4.300% 06/15/46.....		09/17/2019.....	Various.....		5,064,432	4,800,000	51,958
34964C AE 6	FORTUNE BRANDS HOME & SE.....		09/09/2019.....	Bank of America.....		6,988,100	7,000,000	0
35137L AE 5	FOX CORP 5.576% 01/25/49.....		09/09/2019.....	Various.....		18,883,036	16,100,000	189,584
361448 AX 1	GATX CORP 4.500% 03/30/45.....		03/20/2019.....	Keybank Capital Markets.....		7,522,944	8,320,000	178,880
36256Q AG 2	GS MORTGAGE SECURITIES TRUST SERIES 2019.....		06/11/2019.....	ATHENE.....		1,000,000	1,000,000	0
36257H BT 2	GS MORTGAGE SECURITIES TRUST SERIES 2019.....		06/26/2019.....	Goldman Sachs & Company.....		12,873,083	12,499,000	11,846
36257X AN 1	GS MORTGAGE SECURITIES TRUST SERIES 2019.....		06/04/2019.....	ATHENE.....		996,443	1,000,000	0
370334 CC 6	General Mills Inc 2.976% 10/17/23.....		05/01/2019.....	ATHENE.....		2,014,320	2,000,000	3,198
37045X CS 3	GENERAL MOTORS FINL CO.....		01/14/2019.....	Barclays Capital.....		3,998,200	4,000,000	0
375558 BK 8	Gilead Sciences Inc 4.150% 03/01/47.....		04/29/2019.....	Credit Suisse.....		2,868,090	3,000,000	20,750
377372 AE 7	Glaxosmithkline Cap Inc.....		10/02/2019.....	Various.....		9,801,850	7,000,000	127,500
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B.....		10/09/2019.....	Deutsche Bank.....		2,466,778	2,467,167	0
393154 R* 2	Green Mountain Pwr Corp.....		06/13/2019.....	Direct-Private Placement.....		15,000,000	15,000,000	0
404119 BX 6	HCA Inc 4.125% 06/15/29.....		09/13/2019.....	Various.....		7,176,720	7,000,000	43,427
404119 BZ 1	HCA Inc 5.250% 06/15/49.....		06/05/2019.....	Bank of America.....		2,955,840	3,000,000	0
406216 BD 2	Halliburton Co 3.500% 08/01/23.....		04/22/2019.....	ATHENE.....		2,033,040	2,000,000	16,139
406216 BK 6	Halliburton Co 5.000% 11/15/45.....		11/26/2019.....	Various.....		17,780,413	16,260,000	234,464
43148# AA 7	HILL TOP ENERGY 5.830% 12/31/29.....		10/01/2019.....	Direct-Private Placement.....		10,560,000	10,560,000	0
437076 BX 9	Home Depot Inc 4.500% 12/06/48.....		10/17/2019.....	Various.....		6,405,715	5,500,000	90,938
44106M AZ 5	HOSPITALITY PROP TRUST.....		09/10/2019.....	ATHENE.....		998,820	1,000,000	0
44421G AG 8	HUDSON YARDS SERIES 201930HY CLASS (CMBS).....		06/24/2019.....	Deutsche Bank.....		5,904,168	5,750,000	8,522
444859 BG 6	HUMANA INC 4.800% 03/15/47.....		11/26/2019.....	Wells Fargo Funds.....		927,208	788,000	7,775
444859 BL 5	HUMANA INC 3.950% 08/15/49.....		12/18/2019.....	Various.....		20,312,800	20,000,000	98,092
44701Q BE 1	Huntsman Intl LLC 4.500% 05/01/29.....		02/27/2019.....	Bank of America.....		6,920,900	7,000,000	0
458140 AV 2	Intel Corp 4.100% 05/19/46.....		12/10/2019.....	Wells Fargo Funds.....		2,332,240	2,000,000	5,239
45866F AH 7	INTERCONTINENTALEXCHANGE.....		12/04/2019.....	Credit Suisse.....		5,973,200	5,000,000	44,271
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48.....		11/25/2019.....	Various.....		7,231,290	6,000,000	96,300

E13.5

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
466365 AC 7	Jack in the Box Funding LLC SERIES 20191.....		06/28/2019.....	Guggenheim.....		13,500,000	13,500,000	.....0
46647P AK 2	JPMORGAN CHASE & CO 4.032% 07/24/48.....		10/02/2019.....	Citigroup Global.....		4,206,398	3,702,000	.....29,024
46647P AN 6	JPMORGAN CHASE & CO 3.897% 01/23/49.....		12/12/2019.....	Wells Fargo Funds.....		3,369,450	3,000,000	.....46,439
46647P AR 7	JPMORGAN CHASE & CO 4.005% 04/23/29.....		01/16/2019.....	JP Morgan.....		4,906,700	5,000,000	.....47,281
478160 AV 6	Johnson & Johnson 4.500% 09/01/40.....		03/14/2019.....	Jefferies & Co.....		3,256,290	3,000,000	.....6,375
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
485134 BQ 2	Kansas City Power & Light.....		04/12/2019.....	Bank of America.....		2,283,814	2,210,000	.....31,198
485134 BR 0	Kansas City Power & Light.....		07/18/2019.....	Credit Suisse.....		3,321,240	3,000,000	.....44,450
485134 BS 8	Kansas City Power & Light.....		12/12/2019.....	Various.....		8,414,260	8,000,000	.....25,781
487312 AD 2	KEENAN FT DETRICK ENERGY.....		04/03/2019.....	Goldman Sachs & Company.....		6,000,000	6,000,000	.....0
487836 BQ 0	Kellogg Company 4.500% 04/01/46.....		07/30/2019.....	Various.....		9,702,140	10,000,000	.....35,625
491674 BL 0	Kentucky Utils Co 4.375% 10/01/45.....		03/18/2019.....	Bank of America.....		3,055,350	3,000,000	.....0
49271V AD 2	KEURIG DR PEPPER INC 5.085% 05/25/48.....		07/31/2019.....	Various.....		7,129,180	6,500,000	.....35,666
494368 BG 7	Kimberly Clark Corp 5.300% 03/01/41.....		04/25/2019.....	Barclays Capital.....		10,011,045	8,300,000	.....70,873
49456B AH 4	KINDER MORGAN INC/DELAWA.....		11/07/2019.....	Citigroup Global.....		5,770,700	5,000,000	.....124,104
49456B AJ 0	KINDER MORGAN INC/DELAWA.....		12/30/2019.....	Credit Suisse.....		1,342,499	1,190,000	.....22,703
49456B AQ 4	KINDER MORGAN INC/DELAWA.....		04/17/2019.....	Various.....		5,102,766	4,800,000	.....32,760
501044 DM 0	Kroger Co 5.400% 01/15/49.....		04/26/2019.....	Various.....		4,966,915	4,750,000	.....72,375
50180L AE 0	Lehman UBS Comm Mtg Trust REMIC Ser 20.....		03/11/2019.....	Interest Capitalization.....		625	625	.....0
50540R AS 1	Laboratory Corp of Am Holdings.....		12/10/2019.....	Various.....		15,298,748	13,700,000	.....117,670
512807 AT 5	LAM Research Corp 4.875% 03/15/49.....		09/17/2019.....	Various.....		8,567,160	8,000,000	.....1,625
521865 AZ 8	Lear Corp 5.250% 05/15/49.....		11/07/2019.....	Various.....		7,931,450	8,000,000	.....83,854
53117C AT 9	Liberty Property Trust.....		01/22/2019.....	Citigroup Global.....		3,989,680	4,000,000	.....0
532457 BT 4	Lilly (Eli) & Co 3.950% 03/15/49.....		03/05/2019.....	Various.....		5,922,830	6,000,000	.....4,279
532457 BU 1	Lilly (Eli) & Co 4.150% 03/15/59.....		10/10/2019.....	Various.....		11,668,573	10,250,000	.....126,402
543859 AK 8	Lockheed Martin Corp (Loral Corp).....		06/26/2019.....	ATHENE.....		1,244,230	1,000,000	.....3,024
55336V AT 7	MPLX LP 5.500% 02/15/49.....		06/20/2019.....	Various.....		13,397,820	12,500,000	.....116,035
559080 AN 6	MAGELLAN MIDSTREAM PARTN.....		05/21/2019.....	Various.....		8,153,680	8,000,000	.....50,521
559080 AP 1	MAGELLAN MIDSTREAM PARTN.....		08/08/2019.....	Various.....		5,005,680	5,000,000	.....0
56081* AA 2	MLB FACILITY Series I 4.430% 12/10/43.....		03/11/2019.....	Direct-Private Placement.....		10,000,000	10,000,000	.....0
56081* AB 0	MLB FACILITY Dodgers Tranche 1.....		07/10/2019.....	Direct-Private Placement.....		1,400,000	1,400,000	.....0
56081* AC 8	MLB FACILITY Rangers Tranche 3.....		07/10/2019.....	Direct-Private Placement.....		4,000,000	4,000,000	.....0
56081* AD 6	MLB FACILITY 3.640% 12/10/43.....		10/10/2019.....	Direct-Private Placement.....		2,600,000	2,600,000	.....0
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
565849 AM 8	Marathon Oil Corp 5.200% 06/01/45.....		10/25/2019.....	Various.....		7,828,160	7,000,000	.....130,000
56585A AJ 1	MARATHON PETROLEUM CORP.....		02/07/2019.....	Barclays Capital.....		2,354,500	2,500,000	.....50,694
570535 AQ 7	Markel Corp 5.000% 04/05/46.....		11/07/2019.....	Wells Fargo Funds.....		3,913,510	3,465,000	.....17,806
570535 AT 1	Markel Corp 5.000% 05/20/49.....		05/15/2019.....	Citigroup Global.....		2,987,070	3,000,000	.....0
570535 AV 6	Markel Corp 4.150% 09/17/50.....		09/12/2019.....	Wells Fargo Funds.....		9,977,500	10,000,000	.....0
571676 AE 5	MARS INC 3.950% 04/01/44.....		04/12/2019.....	Various.....		6,022,965	6,000,000	.....6,913
571676 AG 0	MARS INC 4.125% 04/01/54.....		12/19/2019.....	Jefferies & Co.....		3,062,757	2,670,000	.....25,087
571676 AH 8	MARS INC 4.200% 04/01/59.....		10/16/2019.....	BNP Paribas.....		5,729,400	5,000,000	.....9,917
573284 AU 0	Martin Marietta Materials.....		03/13/2019.....	Wells Fargo Funds.....		1,277,595	1,500,000	.....15,938
574599 BM 7	Masco Corp 4.500% 05/15/47.....		10/24/2019.....	"Stifel, Nicolaus and Co ".....		509,445	500,000	.....10,188
57636Q AL 8	Mastercard Inc 3.650% 06/01/49.....		05/28/2019.....	Citigroup Global.....		4,992,750	5,000,000	.....0
58013M FA 7	McDonalds Corp 4.875% 12/09/45.....		01/18/2019.....	Deutsche Bank.....		4,070,280	4,000,000	.....23,833

E13.6

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
58013M FK 5	McDonalds Corp 3.625% 09/01/49.....		11/07/2019.....	Susquehanna Intl.....		2,979,240	3,000,000	27,188
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
58571L AA 8	MELTEL LAND FUNDING LLC.....		04/15/2019.....	Guggenheim.....		12,000,000	12,000,000	.0
58933Y AW 5	Merck & Co Inc 4.000% 03/07/49.....		03/05/2019.....	Morgan Stanley DWD.....		1,973,820	2,000,000	.0
59156R BR 8	Metlife Inc 4.600% 05/13/46.....		04/29/2019.....	Wells Fargo Funds.....		3,262,650	3,000,000	64,400
595112 BN 2	Micron Technology Inc 5.327% 02/06/29.....		04/29/2019.....	Various.....		8,119,615	8,000,000	37,733
595112 BQ 5	Micron Technology Inc 4.663% 02/15/30.....		12/27/2019.....	"Stifel, Nicolaus and Co ".....		1,989,270	1,800,000	39,402
595620 AV 7	Berkshire Hathaway Energy.....		10/01/2019.....	Citigroup Global.....		2,983,080	3,000,000	.0
59833C AC 6	MIDWEST CONNECTOR CAPIT.....		07/18/2019.....	Various.....		14,021,429	13,773,000	63,499
60871R AD 2	MOLSON COORS BREWING CO.....		11/27/2019.....	Various.....		6,255,930	6,000,000	73,333
60871R AH 3	MOLSON COORS BREWING CO.....		10/16/2019.....	Wells Fargo Funds.....		3,977,520	4,000,000	43,400
617446 8G 7	Morgan Stanley 4.431% 01/23/30.....		06/14/2019.....	Citigroup Global.....		2,170,320	2,000,000	35,694
61746B EG 7	Morgan Stanley 4.375% 01/22/47.....		09/11/2019.....	Credit Suisse.....		3,502,800	3,000,000	18,594
636180 BP 5	National Fuel Gas Co 4.750% 09/01/28.....		01/15/2019.....	Seaport Group.....		4,927,250	5,000,000	98,958
638612 AM 3	Nationwide Financial Services.....		11/14/2019.....	Bank of America.....		7,463,100	7,500,000	.0
63874T AG 2	NATIXIS COMMERCIAL MORTGAGE S SERIES 201.....		04/12/2019.....	Natixis.....		3,059,591	2,970,500	7,327
63874T AJ 6	NATIXIS COMMERCIAL MORTGAGE S SERIES 201.....		04/12/2019.....	Natixis.....		13,229,256	12,844,000	32,866
63906# AD 1	Natwest Sec Inc 3.140% 10/24/24.....		10/03/2019.....	Direct-Private Placement.....		1,000,000	1,000,000	.0
641062 AN 4	NESTLE HOLDINGS INC 4.000% 09/24/48.....		10/16/2019.....	Citigroup Global.....		4,678,640	4,000,000	10,667
651639 AV 8	Newmont Mining Corporation.....		04/30/2019.....	Tax Free Exchange.....		12,200,971	11,531,000	.0
651639 AX 4	Newmont Mining Corporation.....		09/05/2019.....	ATHENE.....		991,760	1,000,000	.0
665772 CR 8	Northern Sts Pwr Co MN.....		09/03/2019.....	Wells Fargo Funds.....		4,903,550	5,000,000	.0
668074 G# 8	Northwestern Corp 3.980% 09/17/49.....		09/17/2019.....	Direct-Private Placement.....		10,000,000	10,000,000	.0
66989H AH 1	NOVARTIS CAPITAL CORP 4.400% 05/06/44.....		04/11/2019.....	Wells Fargo Funds.....		3,307,740	3,000,000	58,300
674599 CL 7	Occidental Pete Corp 4.100% 02/15/47.....		03/01/2019.....	Barclays Capital.....		2,938,770	3,000,000	6,833
674599 CN 3	Occidental Pete Corp 4.200% 03/15/48.....		03/01/2019.....	Barclays Capital.....		2,004,940	2,000,000	39,667
674599 CW 3	Occidental Pete Corp 2.900% 08/15/24.....		08/06/2019.....	ATHENE.....		998,700	1,000,000	.0
674599 CY 9	Occidental Pete Corp 4.400% 08/15/49.....		08/08/2019.....	Citigroup Global.....		3,990,940	4,000,000	978
674599 DF 9	Occidental Pete Corp 6.450% 09/15/36.....		09/18/2019.....	Tax Free Exchange.....		999,082	1,000,000	.0
68233J BR 4	Oncore Electric 3.100% 09/15/49.....		09/09/2019.....	JP Morgan.....		2,984,880	3,000,000	.0
68235P AF 5	ONE GAS INC 4.658% 02/01/44.....		04/12/2019.....	Various.....		5,506,480	5,035,000	41,514
682680 AV 5	Oneok Inc 5.200% 07/15/48.....		04/26/2019.....	Various.....		5,203,200	5,000,000	70,633
682680 AW 3	Oneok Inc 4.350% 03/15/29.....		03/11/2019.....	ATHENE.....		1,993,740	2,000,000	.0
682680 AZ 6	Oneok Inc 4.450% 09/01/49.....		08/12/2019.....	JP Morgan.....		2,985,150	3,000,000	.0
693304 AR 8	Peco Energy Co 4.800% 10/15/43.....		05/17/2019.....	Susquehanna Intl.....		850,420	765,000	3,672
69351U AT 0	PPL Electric Utilities Corp.....		10/07/2019.....	Wells Fargo Funds.....		3,856,352	3,303,000	3,046
69351U AV 5	PPL Electric Utilities Corp.....		10/09/2019.....	Susquehanna Intl.....		5,011,558	4,250,000	56,832
69351U AW 3	PPL Electric Utilities Corp.....		11/07/2019.....	BNP Paribas.....		4,670,900	5,000,000	27,500
69352P AM 5	PPL CAPITAL FUNDING INC.....		08/19/2019.....	Barclays Capital.....		2,623,550	2,500,000	43,333
69353R FP 8	PNC BANK NA 2.232% 07/22/22.....		07/18/2019.....	ATHENE.....		2,000,000	2,000,000	.0
69362B BC 5	PSEG Power 3.850% 06/01/23.....		03/04/2019.....	ATHENE.....		1,009,430	1,000,000	10,160
69375H AA 2	Pacefunding SERIES 20191A CLASS AA.....		03/15/2019.....	Sun Trust Robinson Humphrey.....		11,931,526	11,931,526	.0
69375H AB 0	Pacefunding SERIES 20191A CLASS BA.....		03/15/2019.....	Sun Trust Robinson Humphrey.....		1,414,930	1,414,930	.0
69375H AC 8	Pacefunding SERIES 20191A CLASS AB.....		06/28/2019.....	Sun Trust Robinson Humphrey.....		16,764,376	16,764,376	.0
69375H AD 6	Pacefunding SERIES 20191A CLASS BB.....		06/28/2019.....	Sun Trust Robinson Humphrey.....		1,819,845	1,819,845	.0
69375P AC 0	Pacefunding SERIES 20182A CLASS BA.....		10/15/2018.....	Natixis.....		18,653,000	18,653,000	.0

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
69375P AD 8	Pacefunding SERIES 20182A CLASS BB.....		10/15/2018.....	Natixis.....		500,318	500,318	0
70432* AA 9	Paychex Inc Series A 4.070% 03/13/26.....		03/13/2019.....	Direct-Private Placement.....		8,000,000	8,000,000	0
709599 BH 6	PENSKE TRUCK LEASING/PTL.....		10/25/2019.....	Various.....		8,425,798	8,460,000	13,523
714046 AG 4	Perkinelmer Inc 3.300% 09/15/29.....		10/23/2019.....	Various.....		9,998,250	10,000,000	19,708
717081 EV 1	Pfizer Inc 4.000% 03/15/49.....		07/11/2019.....	Bank of America.....		3,245,610	3,000,000	41,333
718546 AL 8	PHILLIPS 66 4.875% 11/15/44.....		07/18/2019.....	Various.....		8,352,888	7,550,000	57,126
718549 AE 8	PHILLIPS 66 PARTNERS LP.....		03/29/2019.....	Various.....		4,006,440	4,000,000	67,103
718549 AH 1	PHILLIPS 66 PARTNERS LP.....		09/04/2019.....	Various.....		5,008,490	5,000,000	0
72353P AB 2	Pioneer Aircraft Finance Limi SERIES 201.....		05/23/2019.....	ATHENE.....		970,204	970,238	0
72650R BH 4	Plains All Amer Pipeline.....		05/24/2019.....	Bank of America.....		2,886,900	3,000,000	42,467
72650R BM 3	Plains All Amer Pipeline.....		09/09/2019.....	Citigroup Global.....		4,990,050	5,000,000	0
736508 Q# 2	Portland General Elec Co.....		10/25/2019.....	Direct-Private Placement.....		2,000,000	2,000,000	0
736508 Q@ 4	Portland General Elec Co.....		04/12/2019.....	Direct-Private Placement.....		6,000,000	6,000,000	0
736508 R* 5	Portland General Elec Co.....		11/15/2019.....	Direct-Private Placement.....		4,000,000	4,000,000	0
740189 AP 0	Precision Castparts 4.375% 06/15/45.....		10/07/2019.....	Various.....		11,267,719	9,477,000	93,356
74170* AY 5	PRIME PROPERTY Series W.....		05/23/2019.....	Direct-Private Placement.....		20,000,000	20,000,000	0
74251V AJ 1	PRINCIPAL FINANCIAL GROU.....		12/11/2019.....	Various.....		1,640,275	1,441,000	3,982
74251V AN 2	PRINCIPAL FINANCIAL GROU.....		11/07/2019.....	Susquehanna Intl.....		1,774,816	1,600,000	33,827
74432Q CF 0	Prudential Financial Inc.....		12/04/2019.....	Susquehanna Intl.....		1,557,045	1,500,000	12,796
744448 CR 0	Public Svc Co CO 4.050% 09/15/49.....		04/16/2019.....	FTN Financial Capital Markets.....		2,062,680	2,000,000	7,875
744482 BM 1	Public Svc Co Nh 3.600% 07/01/49.....		06/24/2019.....	JP Morgan.....		2,992,890	3,000,000	0
74456Q BN 5	Public Services Electric & Gas.....		03/12/2019.....	Susquehanna Intl.....		1,674,426	1,670,000	25,604
74456Q BZ 8	Public Services Electric & Gas.....		06/04/2019.....	Susquehanna Intl.....		3,117,510	3,000,000	8,983
74456Q CA 2	Public Services Electric & Gas.....		08/08/2019.....	Mitsubishi.....		4,963,750	5,000,000	0
74834L AY 6	Quest Diagnostics Inc 4.700% 03/30/45.....		12/17/2019.....	Various.....		9,118,195	8,430,000	155,728
74922T AA 4	"Residential Accredited Loans, I SERIES 200".....		03/05/2019.....	ATHENE.....		855,216	904,991	674
749685 AW 3	RPM Inc 4.250% 01/15/48.....		07/30/2019.....	Pierpont.....		1,204,185	1,283,000	2,423
7591EP AM 2	REGIONS FINANCIAL CORP.....		08/12/2019.....	ATHENE.....		672,820	665,000	0
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
771196 BN 1	ROCHE HLDGS INC 3.250% 09/17/23.....		03/19/2019.....	ATHENE.....		1,017,420	1,000,000	361
773903 AH 2	Rockwell Automation Inc.....		02/27/2019.....	ATHENE.....		498,330	500,000	0
773903 AJ 8	Rockwell Automation Inc.....		11/07/2019.....	Various.....		13,848,910	12,410,000	46,040
78349A AC 7	RWJ BARNABAS HEALTH 3.477% 07/01/49.....		10/24/2019.....	ATHENE.....		500,000	500,000	0
78409V AQ 7	S&P Global Inc 3.250% 12/01/49.....		12/12/2019.....	Various.....		7,579,505	7,500,000	5,642
78426R AE 2	SG COMMERCIAL MORTGAGE SECURI SERIES 201.....		02/01/2019.....	Societe Generale.....		7,136,086	7,200,000	17,136
78430E AG 0	SG Commercial Mortgage Securi SERIES 201.....		09/27/2019.....	Societe Generale.....		5,149,580	5,000,000	6,461
79588T AA 8	SAMMONS FINANCIAL GROUP.....		05/10/2019.....	"Stifel, Nicolaus and Co "		3,679,590	3,000,000	16,917
797440 BP 8	San Diego Gas & Elec Co.....		01/18/2019.....	Wells Fargo Funds.....		5,435,760	6,000,000	44,767
80282K AP 1	SANTANDER HOLDINGS USA.....		07/05/2019.....	Janney Montgomery.....		2,102,480	2,000,000	43,022
806851 AK 7	SCHLUMBERGER HLDGS CORP.....		04/11/2019.....	Tax Free Exchange.....		917,268	976,000	0
817565 CE 2	Service Corp Intl 5.125% 06/01/29.....		05/08/2019.....	ATHENE.....		821,672	819,000	0
824348 AX 4	Sherwin Williams Co 4.500% 06/01/47.....		10/10/2019.....	Wells Fargo Funds.....		5,452,908	4,845,000	64,279
824348 BK 1	Sherwin Williams Co 3.800% 08/15/49.....		08/12/2019.....	Citigroup Global.....		2,991,510	3,000,000	0
832696 AM 0	J M Smucker Company 4.250% 03/15/35.....		03/25/2019.....	MarketAxess.....		981,373	1,020,000	1,445
832696 AP 3	J M Smucker Company 4.375% 03/15/45.....		10/15/2019.....	Pierpont.....		6,385,950	6,000,000	12,396
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40.....		11/04/2019.....	Various.....		6,117,363	5,109,000	77,802
842434 CS 9	Southern Calif Gas Co 4.300% 01/15/49.....		12/11/2019.....	Barclays Capital.....		1,310,613	1,120,000	19,799

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
84858W AA 4	SPIRIT AIR 2017-1 PTT AA		10/03/2019	Various		6,393,276	6,140,478	30,039
854502 AJ 0	STANLEY BLACK & DECKER I		02/07/2019	Barclays Capital		3,170,640	3,000,000	38,396
857477 BF 9	State Street Corp 3.031% 11/01/34		10/29/2019	ATHENE		1,000,000	1,000,000	.0
858119 BK 5	Steel Dynamics Inc 3.450% 04/15/30		12/09/2019	Various		8,014,440	8,000,000	.0
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A		06/19/2019	Credit Suisse		13,827,745	13,831,641	.0
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192		10/17/2019	Credit Suisse		7,496,375	7,500,000	.0
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A		05/31/2019	Credit Suisse		6,593,247	6,593,624	.0
87236Y AJ 7	TD AMERITRADE HOLDING CO		10/22/2019	Keybank Capital Markets		1,666,039	1,675,000	2,943
87289B AA 2	TCP DLF VIII 2018 CLO LLS Class A-1 Note		11/04/2019	Direct-Private Placement		9,016,393	9,016,393	.0
87289B AJ 3	TCP DLF VIII 2018 CLO LLS Combo Note		05/10/2019	Various		7,575,758	7,575,758	.0
875127 BG 6	Tampa Elec Co 3.625% 06/15/50		07/22/2019	Mitsubishi		2,963,220	3,000,000	.0
88104L AG 8	TERRAFORM POWER OPERATIN		10/15/2019	ATHENE		610,500	600,000	79
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201		05/08/2019	Citigroup Global		4,781,080	4,820,055	44,130
882508 BD 5	Texas Instruments Inc 4.150% 05/15/48		03/29/2019	Various		2,317,797	2,150,000	33,903
882884 B# 5	Texas-New Mexico Series 2019C		03/29/2019	Direct-Private Placement		5,000,000	5,000,000	.0
882884 C* 8	Texas-New Mexico Series 2019D		03/29/2019	Direct-Private Placement		2,000,000	2,000,000	.0
88579Y AW 1	3M Co 3.125% 09/19/46		08/08/2019	Morgan Stanley DWD		4,724,550	5,000,000	62,066
88579Y BD 2	3M Co 4.000% 09/14/48		10/02/2019	Various		9,675,660	9,000,000	58,333
88579Y BK 6	3M Co 3.250% 08/26/49		12/05/2019	Various		12,324,520	12,500,000	50,014
891160 MJ 9	Toronto Dominion Bk Ontario		01/10/2019	LOOP Capital Markets		2,843,160	3,000,000	35,948
89236T FT 7	Toyota Motor Credit Corp		01/03/2019	Bank of America		4,981,350	5,000,000	.0
89417E AP 4	TRAVELERS COS INC 4.100% 03/04/49		11/05/2019	Keybank Capital Markets		4,514,731	3,925,000	28,162
902494 AY 9	Tyson Foods Inc 5.150% 08/15/44		11/27/2019	RBC Capital Markets		3,673,800	3,000,000	45,921
902494 BH 5	Tyson Foods Inc 5.100% 09/28/48		09/26/2019	Various		9,523,090	8,000,000	85,567
902494 BJ 1	Tyson Foods Inc 4.000% 03/01/26		02/13/2019	ATHENE		498,235	500,000	.0
902691 B@ 2	UGI UTILITIES 4.550% 02/01/49		02/01/2019	Direct-Private Placement		10,000,000	10,000,000	.0
909318 AA 5	UNITED AIR 2018-1 AA PTT		01/24/2019	Robert W. Baird & Co		4,092,311	4,257,462	59,645
90932J AA 0	UNITED AIR 2019-2 AA PTT		09/03/2019	Credit Suisse		4,000,000	4,000,000	.0
911312 BQ 8	United Parcel Service 4.250% 03/15/49		04/12/2019	Various		6,112,620	6,000,000	10,979
911312 BS 4	United Parcel Service 3.400% 09/01/49		12/12/2019	Various		10,113,090	10,000,000	48,167
911365 BM 5	United Rentals NA Inc 3.875% 11/15/27		10/22/2019	ATHENE		1,001,966	1,000,000	.0
91324P DQ 2	UnitedHealth Group Inc		12/16/2019	Citigroup Global		2,408,900	2,000,000	742
91913Y AL 4	Valero Energy Corp 6.625% 06/15/37		11/26/2019	Morgan Stanley DWD		10,633,590	8,400,000	214,760
91913Y AT 7	Valero Energy Corp 4.900% 03/15/45		10/17/2019	Various		11,978,474	10,855,000	65,518
920253 AF 8	VALMONT INDUSTRIES 5.000% 10/01/44		12/18/2019	"Friedman, Billings and Ramsey "		2,060,100	2,000,000	21,944
92345Y AE 6	Verisk Analytics Inc 5.500% 06/15/45		12/16/2019	"Stifel, Nicolaus and Co "		4,239,134	3,382,000	1,550
92826C AF 9	VISA INC CLASS A SHARES		03/28/2019	Various		3,293,172	2,986,000	37,688
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A		09/30/2019	StormHarbour Securities LP		1,137,360	1,069,120	21,352
928668 AU 6	VOLKSWAGEN GROUP AMERICA		09/19/2019	Various		5,862,373	5,500,000	99,948
929160 AV 1	Vulcan Materials Co 4.500% 06/15/47		09/13/2019	Various		2,864,930	2,705,000	24,608
92940P AD 6	WRKCO INC 4.900% 03/15/29		08/14/2019	Barclays Capital		3,382,320	3,000,000	61,658
931427 AC 2	WALGREENS BOOTS ALLIANCE		09/17/2019	US Bancorp Piper Jaffrey		3,089,550	3,000,000	48,400
94973V BK 2	WellPoint Inc 4.650% 08/15/44		10/10/2019	Wells Fargo Funds		4,955,040	4,500,000	34,875
95000U 2G 7	WELLS FARGO & COMPANY 2.879% 10/30/30		12/27/2019	Scotia Capital		1,820,934	1,800,000	8,637
95000U 2H 5	WELLS FARGO & COMPANY 2.406% 10/30/25		10/24/2019	ATHENE		1,000,000	1,000,000	.0
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A		06/13/2019	Guggenheim		4,975,000	4,975,000	.0

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
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
95709T AH 3	Westar Energy 4.125% 03/01/42.....		10/08/2019.....	Seaport Group.....		5,200,110	4,500,000	.....20,109
95709T AK 6	Westar Energy 4.625% 09/01/43.....		05/07/2019.....	Susquehanna Intl.....		3,247,380	3,000,000	.....26,208
960413 AU 6	WESTLAKE CHEMICAL CORP.....		09/09/2019.....	Various.....		5,240,710	5,500,000	.....88,776
963320 AV 8	Whirlpool Corp 4.500% 06/01/46.....		07/30/2019.....	Citigroup Global.....		990,100	1,000,000	.....7,500
963320 AW 6	Whirlpool Corp 4.750% 02/26/29.....		02/20/2019.....	Various.....		2,964,300	3,000,000	.....0
970648 AH 4	Willis Group NA 5.050% 09/15/48.....		11/07/2019.....	Wells Fargo Funds.....		6,041,725	5,500,000	.....38,927
976843 BJ 0	Wisconsin Pub Svc Corp.....		12/17/2019.....	Various.....		5,288,605	4,385,000	.....46,488
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
P0606* AA 9	AES Mexico 5.620% 11/26/27.....		11/26/2019.....	Direct-Private Placement.....		939,201	939,201	.....0
Q0832* AG 1	AUSTRALIA PAC Series 2019A.....		12/04/2019.....	Direct-Private Placement.....		2,000,000	2,000,000	.....0
Q0832* AH 9	AUSTRALIA PAC Series 2019B.....		12/04/2019.....	Direct-Private Placement.....		9,000,000	9,000,000	.....0
012873 AK 1	Alberta Energy Co Ltd 7.375% 11/01/31.....	A.....	05/08/2019.....	ATHENE.....		1,249,900	1,000,000	.....1,844
067901 AH 1	BARRICK GOLD CORP 5.250% 04/01/42.....	A.....	11/26/2019.....	Morgan Stanley DWD.....		2,430,480	2,000,000	.....16,917
11271L AB 8	BROOKFIELD FINANCE INC.....	A.....	10/16/2019.....	Various.....		6,479,757	6,098,000	.....41,445
136385 AY 7	Canadian Natural Resources.....	A.....	11/07/2019.....	Deutsche Bank.....		3,468,930	3,000,000	.....66,413
29250N BA 2	Enbridge Inc 4.000% 11/15/49.....	A.....	11/13/2019.....	Barclays Capital.....		2,965,350	3,000,000	.....0
67077M AQ 1	NUTRIEN LTD 6.125% 01/15/41.....	A.....	06/14/2019.....	JP Morgan.....		4,827,120	4,000,000	.....104,125
67077M AU 2	NUTRIEN LTD 5.000% 04/01/49.....	A.....	03/19/2019.....	Morgan Stanley DWD.....		2,948,280	3,000,000	.....0
775109 BN 0	Rogers Communications 4.350% 05/01/49.....	A.....	04/23/2019.....	JP Morgan.....		4,983,350	5,000,000	.....0
775109 BP 5	Rogers Communications 3.700% 11/15/49.....	A.....	10/28/2019.....	Bank of America.....		2,967,780	3,000,000	.....0
878742 AE 5	Teck Cominco Limited 6.125% 10/01/35.....	A.....	01/09/2019.....	Citigroup Global.....		3,010,000	3,000,000	.....50,872
878742 AS 4	Teck Cominco Limited 6.000% 08/15/40.....	A.....	01/09/2019.....	Barclays Capital.....		1,490,688	1,525,000	.....37,108
878742 AW 5	Teck Cominco Limited 6.250% 07/15/41.....	A.....	01/10/2019.....	Citigroup Global.....		2,977,500	3,000,000	.....93,229
87971M BK 8	Telus Corp (Canada) 4.300% 06/15/49.....	A.....	05/22/2019.....	RBC Capital Markets.....		2,971,440	3,000,000	.....0
89346D AE 7	Transalta Corp 6.500% 03/15/40.....	A.....	05/02/2019.....	ATHENE.....		253,125	250,000	.....2,302
000000 00 0	FRANSHION BRILLIANT LTD.....	D.....	10/11/2019.....	ATHENE.....		994,000	1,000,000	.....9,799
00131L 2B 0	AIA GROUP LTD 4.875% 03/11/44.....	D.....	12/10/2019.....	HSBC Securities.....		6,209,200	5,000,000	.....61,615
00175L AL 6	American Money Management Cor SERIES 201.....	D.....	05/01/2019.....	Bank of America.....		2,493,750	2,500,000	.....2,767
00176D AL 3	American Money Management Cor SERIES 201.....	D.....	04/16/2019.....	Nomura Securities.....		6,969,900	7,000,000	.....85,411
00182E BJ 7	ANZ NATIONAL INTL NZ 3.450% 01/21/28.....	D.....	04/05/2019.....	Goldman Sachs & Company.....		6,731,322	6,800,000	.....49,393
00192R AJ 7	ARES CLO Ltd SERIES 201535RA CLASS C.....	D.....	10/24/2019.....	ATHENE.....		956,500	1,000,000	.....1,517
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29.....	D.....	06/17/2019.....	Citigroup Global.....		2,981,640	3,000,000	.....0
00386S AB 8	TAQA ABU DHABI NATL ENER.....	D.....	07/23/2019.....	ATHENE.....		2,637,338	1,970,000	.....31,301
01273P AA 0	ALBERMALE WOD PTY LTD 3.450% 11/15/29.....	D.....	11/19/2019.....	Bank of America.....		1,495,740	1,500,000	.....0
03328W AL 2	Anchorage Capital CLO LTD SERIES 20169A.....	D.....	06/17/2019.....	JP Morgan.....		23,150,000	23,150,000	.....0
03329L AC 5	Anchorage Credit Funding Ltd SERIES 2015.....	D.....	01/23/2019.....	GreensLedge Capital Markets.....		2,501,750	2,500,000	.....0
03330H AA 5	Anchorage Credit Funding Ltd. SERIES 201.....	D.....	09/27/2019.....	GreensLedge Capital Markets.....		20,000,000	20,000,000	.....0
03331F AA 8	Anchorage Credit Funding Ltd SERIES 2019.....	D.....	02/19/2019.....	Various.....		9,500,000	9,500,000	.....0
03331X AA 9	Anchorage Credit Funding Ltd SERIES 2019.....	D.....	05/02/2019.....	GreensLedge Capital Markets.....		14,000,000	14,000,000	.....0
03753L AG 1	Apex Credit CLO LLC SERIES 20172A CLASS.....	D.....	12/20/2019.....	Citigroup Global.....		4,831,000	5,000,000	.....2,393
03754A AC 3	Apex Credit CLO LLC SERIES 20191A CLASS.....	D.....	05/13/2019.....	Jefferies & Co.....		11,000,000	11,000,000	.....0
03754L AA 3	Apex Credit CLO LLC SERIES 20182A CLASS.....	D.....	04/25/2019.....	Raymond James.....		12,950,600	13,000,000	.....9,837
03755H AG 8	Apex Credit CLO LLC SERIES 20181A CLASS.....	D.....	06/18/2019.....	JP Morgan.....		7,374,375	7,500,000	.....48,770
03835V AH 9	APTIV PLC 5.400% 03/15/49.....	D.....	11/26/2019.....	Various.....		4,447,633	3,895,000	.....64,835
04942C AE 6	Atlas Senior Loan Fund LTD SERIES 201914.....	D.....	05/16/2019.....	Barclays Capital.....		10,000,000	10,000,000	.....0

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

1		2		3	4	5		6	7	8	9
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
04942V	AL 8	Atlas Senior Loan Fund LTD SERIES 201913	D	02/22/2019	ATHENE				1,000,000	1,000,000	.0
055451	AV 0	BHP Billiton Finance 5.000% 09/30/43	D	12/19/2019	MIZUHO				3,900,390	3,000,000	34,583
05578A	AN 8	BPCE SA 2.700% 10/01/29	D	09/24/2019	Citigroup Global				9,929,700	10,000,000	.0
06738E	AJ 4	BARCLAYS PLC 5.250% 08/17/45	D	11/04/2019	Citigroup Global				10,681,225	9,250,000	60,630
06849U	AD 7	BARRICK PD AU FIN PTY LT	D	10/17/2019	Morgan Stanley DWD				5,130,160	4,000,000	3,967
09629P	AC 0	Bluemountain CLO Ltd SERIES 201822A CLASS	D	04/30/2019	Cantor Fitzgerald				4,950,000	5,000,000	9,437
09630A	AG 1	Bluemountain CLO Ltd SERIES 20183A CLASS	D	04/25/2019	Credit Suisse				4,972,500	5,000,000	2,417
111021	AL 5	British Telecom PLC 5.125% 12/04/28	D	09/19/2019	Various				6,661,810	6,000,000	114,885
111021	AN 1	British Telecom PLC 4.250% 11/08/49	D	12/17/2019	Citigroup Global				14,168,100	14,000,000	24,201
14310M	BC 0	Carlyle Global Market Strateg SERIES 201	D	12/05/2019	Various				6,626,900	7,000,000	42,607
14311D	BG 0	Carlyle Global Market Strateg SERIES 201	D	07/12/2019	Morgan Stanley DWD				20,000,000	20,000,000	.0
14311D	BJ 4	Carlyle Global Market Strateg SERIES 201	D	07/12/2019	Morgan Stanley DWD				7,000,000	7,000,000	.0
14314L	AJ 4	Carlyle Global Market Strateg SERIES 201	D	06/28/2019	Morgan Stanley DWD				3,834,000	4,000,000	23,163
14315J	AG 4	Carlyle Global Market Strateg SERIES 201	D	06/20/2019	BNP Paribas				1,998,000	2,000,000	17,470
15673Y	AA 7	Cerberus SERIES 20191A CLASS A1T	D	03/27/2019	ATHENE				1,000,000	1,000,000	.0
197361	AJ 7	Cent CLO LP SERIES 201828A CLASS B	D	05/23/2019	Cantor Fitzgerald				1,999,688	2,025,000	5,747
202712	BK 0	COMMONWEALTH BANK AUST	D	09/16/2019	HSBC Securities				2,963,280	3,000,000	1,805
202712	BL 8	COMMONWEALTH BANK AUST	D	09/05/2019	Goldman Sachs & Company				3,000,000	3,000,000	.0
2027A0	HR 3	COMMONWEALTH BANK AUST	D	02/20/2019	ATHENE				2,023,360	2,000,000	18,250
225401	AG 3	CREDIT SUISSE GROUP AG	D	01/30/2019	ATHENE				1,000,400	1,000,000	5,756
225401	AM 0	CREDIT SUISSE GROUP AG	D	09/04/2019	ATHENE				1,000,000	1,000,000	.0
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
23636A	AT 8	DANSKE BANK A/S 5.375% 01/12/24	D	01/11/2019	UBS				4,989,900	5,000,000	.0
24668P	AE 7	KONINKIJE AHOLD DLHAIZE	D	11/22/2019	Pierpont				1,243,040	1,000,000	8,708
25255A	AA 4	Diameter Credit Funding I SERIES 20191A	D	05/01/2019	ATHENE				1,711,000	1,711,000	.0
26245R	AG 5	Dryden Senior Loan Fund SERIES 201858A C	D	10/21/2019	ATHENE				953,200	1,000,000	634
29446M	AC 6	EQUINOR ASA 3.250% 11/18/49	D	11/13/2019	Goldman Sachs & Company				9,841,500	10,000,000	.0
34956N	AC 6	Fortress Credit BSL Limited SERIES 20191	D	06/21/2019	Mitsubishi				15,000,000	15,000,000	.0
377373	AH 8	GLAXOSMITHKLINE CAPITAL	D	03/18/2019	Deutsche Bank				1,978,940	2,000,000	.0
38175C	AA 0	Golub Capital Partners CLO Lt SERIES 201	D	04/29/2019	BNP Paribas				6,940,500	7,000,000	6,300
38175J	AA 5	Golub Capital Partners CLO Lt SERIES 201	D	05/13/2019	Barclays Capital				9,985,000	10,000,000	23,501
38176E	AE 7	Golub Capital Partners CLO 40 SERIES 201	D	02/08/2019	Mitsubishi				10,000,000	10,000,000	.0
38176G	AC 6	"Golub Capital Partners CLO, L SERIES 201"	D	03/13/2019	ATHENE				1,000,000	1,000,000	.0
38176G	AE 2	"Golub Capital Partners CLO, L SERIES 201"	D	03/13/2019	ATHENE				1,000,000	1,000,000	.0
38176G	AG 7	"Golub Capital Partners CLO, L SERIES 201"	D	03/13/2019	ATHENE				1,000,000	1,000,000	.0
38176P	AC 6	Golub Capital Partners CLO Lt SERIES 201	D	06/07/2019	Natixis				9,000,000	9,000,000	.0
38176P	AE 2	Golub Capital Partners CLO Lt SERIES 201	D	06/07/2019	Natixis				12,500,000	12,500,000	.0
38176P	AG 7	Golub Capital Partners CLO Lt SERIES 201	D	06/07/2019	Natixis				7,000,000	7,000,000	.0
38177E	AA 4	Golub Capital Partners ABS Fu SERIES 201	D	10/11/2019	ATHENE				999,870	1,000,000	.0
40437W	AJ 7	HPS Loan Management SERIES 14A 19 CLASS	D	05/29/2019	ATHENE				1,000,000	1,000,000	.0
40437W	AL 2	HPS Loan Management SERIES 14A 19 CLASS	D	05/29/2019	ATHENE				1,000,000	1,000,000	.0
46616K	AQ 7	JFIN CLO Ltd SERIES 20131A CLASS BR	D	12/24/2019	ATHENE				1,000,000	1,000,000	.0
46616K	AS 3	JFIN CLO Ltd SERIES 20131A CLASS CR	D	12/24/2019	ATHENE				985,000	1,000,000	.0
46617E	AW 7	JFIN CLO Ltd SERIES 20141A CLASS CR	D	05/30/2019	BNP Paribas				19,976,000	20,000,000	108,570
46617Y	AV 5	JFIN CLO Ltd SERIES 20151A CLASS C1R	D	06/12/2019	Various				11,430,000	11,500,000	20,915
48251T	AD 3	KKR Financial CLO Ltd SERIES 20 CLASS D	D	10/30/2019	ATHENE				913,000	1,000,000	2,112

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### SCHEDULE D - PART 3

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

1		2		3	4	5		6	7	8	9
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
48661W	AC 2	Kayne CLO SERIES 20193A CLASS B1	D	02/21/2019	ATHENE				1,000,000	1,000,000	0
48661W	AE 8	Kayne CLO SERIES 20193A CLASS C	D	02/21/2019	ATHENE				1,000,000	1,000,000	0
48661W	AJ 7	Kayne CLO SERIES 20193A CLASS B2	D	02/21/2019	ATHENE				1,000,000	1,000,000	0
48661Y	AA 2	Kayne CLO SERIES 20194A CLASS B1	D	03/21/2019	ATHENE				1,000,000	1,000,000	0
50201M	AG 8	LCM Ltd Partnership SERIES 29A CLASS B	D	04/25/2019	Natixis				9,000,000	9,000,000	0
50247V	AC 3	LYB INTL FINANCE BV 4.875% 03/15/44	D	04/29/2019	Various				2,992,215	3,000,000	18,586
53944Y	AE 3	LLOYDS BANKING GROUP PLC	D	11/25/2019	Credit Suisse				3,171,060	3,000,000	49,956
55283L	AA 3	MAPS LTD SERIES 20191A CLASS A	D	02/20/2019	ATHENE				2,329,935	2,329,972	0
55283L	AB 1	MAPS LTD SERIES 20191A CLASS B	D	02/20/2019	ATHENE				1,397,973	1,397,983	0
55283L	AC 9	MAPS LTD SERIES 20191A CLASS C	D	02/20/2019	ATHENE				879,745	879,756	0
55608J	AP 3	MACQUARIE GROUP LTD 5.033% 01/15/30	D	03/05/2019	Janney Montgomery				3,072,420	3,000,000	21,810
55817A	AG 9	Madison Park Funding Ltd SERIES 201832A	D	12/21/2018	JP Morgan				30,000,000	30,000,000	0
55819D	AE 6	Madison Park Funding Ltd SERIES 201831A	D	08/08/2019	Barclays Capital				10,093,470	10,180,000	110,014
55819D	AJ 5	Madison Park Funding Ltd SERIES 201831A	D	04/23/2019	Deutsche Bank				2,000,000	2,000,000	527
55819T	AQ 4	Madison Park Funding Ltd SERIES 201620A	D	07/25/2019	Morgan Stanley DWD				4,921,000	5,000,000	0
56578H	AG 1	Marathon CLO LTD SERIES 20192A CLASS A2B	D	11/21/2019	Citigroup Global				7,980,000	8,000,000	0
56578K	AC 3	Marathon CLO LTD SERIES 201812A CLASS A2	D	05/22/2019	Raymond James				5,433,200	5,440,000	24,757
56579A	AC 4	Marathon CLO LTD SERIES 20191A CLASS A1B	D	06/04/2019	Mitsubishi				7,000,000	7,000,000	0
56579A	AG 5	Marathon CLO LTD SERIES 20191A CLASS A2L	D	06/04/2019	Mitsubishi				24,500,000	24,500,000	0
57385L	AB 4	MARVELL TECHNOLOGY GROUP	D	02/15/2019	Various				10,848,577	10,780,000	83,855
59801M	AE 8	MidOcean Credit CLO SERIES 20188A CLASS	D	05/09/2019	BNP Paribas				4,693,000	4,750,000	46,455
59803A	AE 2	MidOcean Credit CLO SERIES 201910A CLASS	D	11/01/2019	ATHENE				1,000,000	1,000,000	0
60682Z	BK 9	MITSUBISHI UFJ FIN GRP	D	11/15/2019	Bank of America				4,178,636	3,897,000	49,132
60687Y	AT 6	MIZUHO FINANCIAL GROUP	D	01/25/2019	JP Morgan				5,091,950	5,000,000	81,535
63252S	AS 0	NATIONAL AUSTRALIA BANK	D	10/23/2019	Various				7,137,150	7,000,000	45,339
66858C	AE 7	Northwoods Capital Ltd SERIES 201812BA C	D	05/23/2019	Barclays Capital				4,975,000	5,000,000	45,848
66860C	AE 3	Northwoods Capital Ltd SERIES 201814BA C	D	04/29/2019	Raymond James				3,934,000	4,000,000	81,648
66860M	AC 5	Northwoods Capital Ltd SERIES 201918A CL	D	07/09/2019	Various				17,977,600	18,000,000	60,342
67097L	AC 0	OCP CLO Ltd SERIES 201713A CLASS A2	D	05/06/2019	JP Morgan				12,003,750	12,000,000	33,708
67105H	AS 4	OCP CLO Ltd SERIES 20134A CLASS A2R	D	04/30/2019	Credit Suisse				6,989,500	7,000,000	6,924
67112C	AE 7	OZLM Ltd SERIES 201719A CLASS B	D	06/05/2019	ATHENE				963,750	1,000,000	6,694
67112W	AG 8	OZLM Ltd SERIES 201923A CLASS C	D	03/29/2019	ATHENE				1,000,000	1,000,000	0
67113L	AE 6	OCP CLO Ltd SERIES 201917A CLASS B	D	06/28/2019	Natixis				27,500,000	27,500,000	0
67570Q	AC 5	OCP CLO Ltd SERIES 201916A CLASS B	D	02/22/2019	Natixis				15,000,000	15,000,000	0
67576W	AE 2	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	04/25/2019	JP Morgan				7,500,000	7,500,000	0
67576W	AG 7	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	04/25/2019	JP Morgan				15,000,000	15,000,000	0
67576W	AJ 1	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	04/25/2019	JP Morgan				3,850,000	3,850,000	0
67577L	AC 9	Octagon Investment Partners 4 SERIES 201	D	06/19/2019	Morgan Stanley DWD				8,000,000	8,000,000	0
67577L	AE 5	Octagon Investment Partners 4 SERIES 201	D	06/19/2019	Morgan Stanley DWD				8,500,000	8,500,000	0
67590A	BB 7	Octagon Investment Partners X SERIES 201	D	04/25/2019	Cantor Fitzgerald				2,289,788	2,310,000	3,568
67590Q	BA 4	Octagon Investment Partners X SERIES 201	D	06/26/2019	Various				11,753,800	11,750,000	28,627
67590Q	BE 6	Octagon Investment Partners X SERIES 201	D	06/25/2019	Morgan Stanley DWD				3,515,400	3,500,000	24,863
68620Y	A# 9	ORIGIN ENERGY FINANCE Series 2019A	D	01/15/2019	Direct-Private Placement				10,000,000	10,000,000	0
714264	AK 4	PERNOD-RICARD SA 5.500% 01/15/42	D	11/26/2019	Pierpont				1,260,640	1,000,000	20,472
74348D	AA 5	PROMIGAS/GASES PACIFICO	D	10/09/2019	ATHENE				992,340	1,000,000	0
74980E	AJ 7	RR Ltd SERIES 20197A CLASS B	D	12/17/2019	ATHENE				1,000,000	1,000,000	0
74980E	AL 2	RR Ltd SERIES 20197A CLASS C1	D	12/17/2019	ATHENE				1,000,000	1,000,000	0

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74988L AG 9	RRAM SERIES 20183A CLASS CR2.....	D.....	10/17/2019.....	ATHENE.....	.....	901,250	1,000,000	750
76720A AD 8	RIO TINTO FIN USA PLC 4.750% 03/22/42.....	D.....	10/10/2019.....	Susquehanna Intl.....	.....	1,781,781	1,445,000	4,385
78410B AU 9	Symphony Credit Opportunities SERIES 201.....	D.....	06/10/2019.....	Barclays Capital.....	.....	25,717,813	25,750,000	184,478
78448T AE 2	SMBC AVIATION CAPITAL FI.....	D.....	04/15/2019.....	ATHENE.....	.....	1,997,360	2,000,000	0
822582 BF 8	SHELL INTERNATIONAL FIN.....	D.....	09/11/2019.....	Various.....	.....	5,284,564	4,550,000	69,909
822582 BQ 4	SHELL INTERNATIONAL FIN.....	D.....	11/05/2019.....	Citigroup Global.....	.....	5,540,830	5,000,000	55,000
822582 CE 0	SHELL INTERNATIONAL FIN.....	D.....	11/04/2019.....	Morgan Stanley DWD.....	.....	2,953,980	3,000,000	0
82620K AF 0	SIEMENS FINANCIERINGSMAT.....	D.....	01/16/2019.....	Citigroup Global.....	.....	5,103,600	5,000,000	31,167
82620K AT 0	SIEMENS FINANCIERINGSMAT.....	D.....	10/16/2019.....	Barclays Capital.....	.....	4,655,560	4,000,000	14,933
83609G AY 1	Sound Point CLO LTD SERIES 20152A CLASS.....	D.....	07/16/2019.....	Citigroup Global.....	.....	10,000,000	10,000,000	0
83614B AG 4	Sound Point CLO LTD SERIES 20192A CLASS.....	D.....	06/06/2019.....	Various.....	.....	12,013,200	12,000,000	12,776
853254 BP 4	STANDARD CHARTERED PLC.....	D.....	07/24/2019.....	Various.....	.....	6,135,330	6,000,000	23,319
85628U AH 9	STATE BANK INDIA/LONDON.....	D.....	01/17/2019.....	ATHENE.....	.....	996,840	1,000,000	0
85628U AJ 5	STATE BANK INDIA/LONDON.....	D.....	01/17/2019.....	ATHENE.....	.....	998,800	1,000,000	0
87089N AA 8	SWISS RE FINANCE LUX 5.000% 04/02/49.....	D.....	04/29/2019.....	Various.....	.....	15,220,150	15,000,000	24,306
87244A BS 8	Wind River CLO Ltd SERIES 20121A CLASS D.....	D.....	06/19/2019.....	Citigroup Global.....	.....	10,000,000	10,000,000	0
87249V AG 4	Wind River CLO Ltd SERIES 20193A CLASS B.....	D.....	04/17/2019.....	BNP Paribas.....	.....	13,000,000	13,000,000	0
87268R AA 2	TruPS Financials Note Securit SERIES 201.....	D.....	12/18/2019.....	ATHENE.....	.....	1,000,000	1,000,000	0
87268R AB 0	TruPS Financials Note Securit SERIES 201.....	D.....	12/18/2019.....	ATHENE.....	.....	1,000,000	1,000,000	0
874060 AW 6	TAKEDA PHARMACEUTICAL 5.000% 11/26/28.....	D.....	03/05/2019.....	Barclays Capital.....	.....	3,161,400	3,000,000	42,083
88032W AN 6	TENCENT HOLDINGS LTD 3.975% 04/11/29.....	D.....	04/04/2019.....	ATHENE.....	.....	999,670	1,000,000	0
88390A AX 8	Wind River CLO Ltd SERIES 20142A CLASS C.....	D.....	05/28/2019.....	Cantor Fitzgerald.....	.....	6,015,984	6,220,000	35,351
88432C BD 7	Wind River CLO Ltd SERIES 20141A CLASS C.....	D.....	05/28/2019.....	Cantor Fitzgerald.....	.....	3,870,000	4,000,000	21,237
89153V AU 3	TOTAL CAPITAL INTL SA 3.461% 07/12/49.....	D.....	11/07/2019.....	Citigroup Global.....	.....	10,189,080	9,750,000	100,201
90016A AB 6	TURK SISE VE CAM FABRIKA.....	D.....	03/19/2019.....	ATHENE.....	.....	997,200	1,000,000	2,743
92328X AV 1	Venture CDO Ltd SERIES 201315A CLASS (CM.....	D.....	07/03/2019.....	Credit Suisse.....	.....	10,750,000	10,750,000	0
92328X AX 7	Venture CDO Ltd SERIES 201315A CLASS (CM.....	D.....	07/03/2019.....	Credit Suisse.....	.....	13,750,000	13,750,000	0
92329N AQ 3	Venture CDO Ltd SERIES 201313A CLASS BR.....	D.....	02/07/2019.....	Robert W. Baird & Co.....	.....	6,941,200	7,000,000	54,722
92331M AC 2	Venture CDO Ltd SERIES 201726A CLASS C.....	D.....	06/18/2019.....	Societe Generale.....	.....	5,998,800	6,000,000	51,050
92331N AG 1	Venture CDO Ltd SERIES 201730A CLASS C.....	D.....	06/11/2019.....	Cantor Fitzgerald.....	.....	2,082,813	2,150,000	16,021
92331X AG 9	Venture CDO Ltd SERIES 201835A CLASS BL.....	D.....	04/25/2019.....	Cantor Fitzgerald.....	.....	4,323,900	4,350,000	3,757
92332L AD 1	Venture CDO Ltd SERIES 201936A CLASS B1.....	D.....	05/31/2019.....	BNP Paribas.....	.....	2,500,000	2,500,000	0
92333B AE 0	Venture CDO Ltd SERIES 201937A CLASS A2.....	D.....	05/21/2019.....	Jefferies & Co.....	.....	7,500,000	7,500,000	0
92333B AL 4	Venture CDO Ltd SERIES 201937A CLASS C.....	D.....	05/21/2019.....	Jefferies & Co.....	.....	16,000,000	16,000,000	0
92857W BM 1	Vodafone Group PLC 5.250% 05/30/48.....	D.....	04/15/2019.....	Goldman Sachs & Company.....	.....	3,081,540	3,000,000	59,937
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
94244E AA 6	WATFORD HOLDINGS LTD 6.500% 07/02/29.....	D.....	06/27/2019.....	ATHENE.....	.....	3,000,000	3,000,000	0
949496 BC 6	Wellfleet CLO Ltd SERIES 20151A CLASS BR.....	D.....	05/13/2019.....	Morgan Stanley DWD.....	.....	12,050,000	12,050,000	0
94950J AE 1	Wellfleet CLO Ltd SERIES 20181A CLASS C.....	D.....	05/30/2019.....	ATHENE.....	.....	971,250	1,000,000	5,925
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
961214 EG 4	Westpac Bkg Corp 4.421% 07/24/39.....	D.....	07/16/2019.....	JP Morgan.....	.....	1,000,000	1,000,000	0
98420E AD 7	XLIT LTD 5.500% 03/31/45.....	D.....	12/06/2019.....	JP Morgan.....	.....	1,913,250	1,500,000	16,042
98625N AE 8	York CLO Ltd SERIES 20191A CLASS B.....	D.....	07/16/2019.....	Goldman Sachs & Company.....	.....	21,000,000	21,000,000	0
A2002* AK 9	Borealis AG Series A 3.800% 12/11/29.....	D.....	12/11/2019.....	ATHENE.....	.....	1,000,000	1,000,000	0
D2736# AT 6	FRITZ DRAXLMAIER SERIES R.....	D.....	07/25/2019.....	Direct-Private Placement.....	.....	5,000,000	5,000,000	0
D2736# AU 3	FRITZ DRAXLMAIER SERIES S.....	D.....	07/25/2019.....	Direct-Private Placement.....	.....	6,000,000	6,000,000	0

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
G4588# BS 9	INT CAPITAL GRP Series C.....	D.....	03/26/2019.....	Various.....		12,000,000	12,000,000	0
G6363# AG 2	NAC Aviation 29 DAC Series G.....	D.....	03/14/2019.....	Direct-Private Placement.....		8,000,000	8,000,000	0
G7334@ AQ 6	ROLLS ROYCE PF Series W.....	D.....	02/11/2019.....	Direct-Private Placement.....		10,000,000	10,000,000	0
G7334@ AX 1	ROLLS ROYCE PF Series DD.....	D.....	04/11/2019.....	Direct-Private Placement.....		2,000,000	2,000,000	0
Q5601@ AA 0	LENLEASE ITST Series A.....	D.....	04/09/2019.....	Direct.....		4,000,000	4,000,000	0
Q6235# AT 9	MIRVAC GROUP Series R 4.080% 09/18/30.....	D.....	06/18/2019.....	Direct-Private Placement.....		4,000,000	4,000,000	0
3899999	Total - Bonds - Industrial and Miscellaneous.....					3,044,689,766	2,948,405,645	13,969,244
<b>Bonds - Hybrid Securities</b>								
780097 BG 5	Royal Bank of Scotland PLC.....	D.....	04/10/2019.....	Greenwich Capital.....		2,096,300	2,000,000	39,136
780097 BL 4	Royal Bank of Scotland PLC.....	D.....	05/02/2019.....	Citigroup Global.....		3,000,000	3,000,000	0
4899999	Total - Bonds - Hybrid Securities.....					5,096,300	5,000,000	39,136
<b>Bonds - Unaffiliated Bank Loans</b>								
00018K AC 9	A&R Logistics 7.806% 05/03/25.....		10/09/2019.....	Direct-Private Placement.....		769,907	775,725	0
00118@ AA 5	Arrowhead 7.839% 08/31/21.....		10/09/2019.....	Direct-Private Placement.....		2,608,567	2,703,178	0
00439# AC 1	Accupac 6.263% 09/14/23.....		10/09/2019.....	Direct-Private Placement.....		2,113,526	2,118,823	0
03966# AA 0	ArcServe 7.895% 05/01/24.....		10/09/2019.....	Direct-Private Placement.....		1,202,700	1,211,788	0
04575X AD 6	ASSOCIATED PATHOLOGISTS LLC.....		10/09/2019.....	Direct.....		1,277,676	1,284,097	0
05456# AD 6	Avtex 6.651% 02/08/24.....		10/09/2019.....	Direct-Private Placement.....		2,744,806	2,758,600	0
05602# AC 1	Barcodes 6.158% 12/21/24.....		10/09/2019.....	Direct-Private Placement.....		1,915,127	1,934,473	0
07385@ AE 8	BearCom 6.158% 07/06/24.....		10/09/2019.....	Direct-Private Placement.....		2,964,824	2,987,228	0
09071# AD 3	BioCare 7.158% 08/25/23.....		10/09/2019.....	Direct-Private Placement.....		2,405,143	2,417,228	0
09354@ AB 7	Blink Fitness 6.408% 11/08/24.....		12/12/2019.....	Direct-Private Placement.....		2,598,326	2,621,830	0
10153K AC 3	Boulder 6.556% 12/28/25.....		10/09/2019.....	Direct-Private Placement.....		754,856	762,480	0
11244@ AC 5	Brook & Whittle 8.151% 10/17/24.....		10/09/2019.....	Direct-Private Placement.....		2,998,484	3,044,146	0
12695# AA 9	Chesapeake Urolo 6.474% 04/28/22.....		10/09/2019.....	Direct-Private Placement.....		940,372	952,275	0
20007* AA 9	Comar 7.013% 06/18/24.....		10/09/2019.....	Direct-Private Placement.....		2,501,536	2,539,632	0
21775P AD 5	CORA 6.395% 05/02/24.....		10/09/2019.....	Direct-Private Placement.....		2,061,457	2,077,034	0
27787# AA 6	EasyPak 7.736% 11/09/23.....		10/09/2019.....	Direct-Private Placement.....		2,535,527	2,561,139	0
27886@ AA 8	Eco-Site 8.486% 05/04/24.....		10/09/2019.....	Direct-Private Placement.....		2,781,801	2,831,349	0
34955* AD 6	Fortis 6.263% 12/15/23.....		10/09/2019.....	Direct-Private Placement.....		3,035,751	3,051,006	0
36192* AA 0	GET 6.513% 02/16/24.....		10/09/2019.....	Direct-Private Placement.....		1,378,907	1,385,837	0
41781@ AA 5	Harvey Tool 6.658% 10/12/24.....		10/09/2019.....	Direct-Private Placement.....		1,592,470	1,596,461	0
43789* AA 5	Smuckers 7.013% 08/21/23.....		10/09/2019.....	Direct-Private Placement.....		2,817,478	2,838,769	0
44903* AE 6	Hygiena 9.658% 08/26/23.....		10/09/2019.....	Direct-Private Placement.....		1,198,889	1,229,629	0
45249@ AD 6	ImageFirst 6.056% 10/25/25.....		10/09/2019.....	Direct-Private Placement.....		2,158,078	2,174,387	0
48240# AA 3	K2 7.013% 12/20/23.....		10/09/2019.....	Direct-Private Placement.....		1,638,330	1,650,711	0
53633G AC 2	LES 6.724% 12/20/23.....		10/09/2019.....	Direct-Private Placement.....		2,137,788	2,221,078	0
56377@ AB 1	MannaPro 7.763% 12/08/23.....		10/09/2019.....	Direct-Private Placement.....		2,794,501	2,822,729	0
60255W A* 6	Mindbody 8.780% 02/14/25.....		10/09/2019.....	Direct-Private Placement.....		2,766,892	2,773,827	0
61033# AA 7	MONROE Capital Private Feeder Senior Sec.....		11/19/2019.....	Various.....		27,274,828	27,274,828	0
61033# AB 5	MONROE Capital Private Feeder Junior Sec.....		11/19/2019.....	Various.....		3,033,452	3,033,452	0
61033* AA 1	MONROE Capital Private Feeder Senior Sec.....		11/19/2019.....	Various.....		27,274,828	27,274,828	0
61033* AB 9	MONROE Capital Private Feeder Junior Sec.....		11/19/2019.....	Various.....		3,033,452	3,033,452	0
61033@ AA 9	MONROE Capital Private Feeder Senior Sec.....		11/19/2019.....	Various.....		27,274,828	27,274,828	0
61033@ AB 7	MONROE Capital Private Feeder Junior Sec.....		11/19/2019.....	Various.....		3,033,452	3,033,452	0
61034* AA 0	MONROE Capital Private Feeder Senior Sec.....		11/19/2019.....	Various.....		27,274,828	27,274,828	0

E13.14

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
61034* AB 8	MONROE Capital Private Feeder Junior Sec.....		11/19/2019.....	Various.....		3,033,452	3,033,452	.....0
69323* AA 3	Bakemark 7.013% 08/14/23.....		10/09/2019.....	Direct-Private Placement.....		2,607,318	2,660,529	.....0
69411@ AC 0	PPC 7.013% 11/23/24.....		10/09/2019.....	Direct-Private Placement.....		2,650,629	2,663,949	.....0
70559@ AB 2	Prometheus 7.658% 05/29/25.....		10/09/2019.....	Direct-Private Placement.....		632,104	635,280	.....0
73116* AB 4	ISN 7.013% 06/20/22.....		10/09/2019.....	Direct-Private Placement.....		2,696,198	2,758,260	.....0
73937# AA 9	Empire Auto 7.385% 09/05/24.....		10/09/2019.....	Direct-Private Placement.....		1,071,499	1,076,883	.....0
74376* AA 9	Provation LO 9.001% 03/09/24.....		10/09/2019.....	Direct-Private Placement.....		2,723,672	2,758,147	.....0
74741* AC 3	Q-Centrix 6.408% 11/30/24.....		10/30/2019.....	Direct-Private Placement.....		2,200,081	2,232,482	.....0
74754@ AB 7	Qualitor 7.645% 10/19/22.....		10/09/2019.....	Direct-Private Placement.....		2,861,345	2,875,724	.....0
75975# AL 3	Reladyne 2L 11.408% 01/21/23.....		10/09/2019.....	Direct-Private Placement.....		122,060	123,919	.....0
75975# AR 0	Reladyne 2L 7.056% 07/22/22.....		10/09/2019.....	Direct-Private Placement.....		957,349	962,159	.....0
76117@ AB 4	Resolute 6.908% 03/06/25.....		10/09/2019.....	Direct-Private Placement.....		1,840,210	1,849,458	.....0
82452# AA 5	Shift Digital 7.763% 12/22/21.....		10/09/2019.....	Direct-Private Placement.....		1,914,559	1,919,357	.....0
87297* AA 7	TLE 7.908% 06/28/24.....		10/09/2019.....	Direct-Private Placement.....		2,495,433	2,514,291	.....0
87758@ AD 1	Taymax 6.137% 07/31/25.....		10/09/2019.....	Direct-Private Placement.....		2,891,380	2,913,229	.....0
89213* AA 4	TownePark 7.652% 05/24/22.....		10/09/2019.....	Direct-Private Placement.....		2,395,544	2,419,741	.....0
89616@ AA 5	Trident 7.408% 06/04/24.....		10/09/2019.....	Direct-Private Placement.....		2,742,437	2,798,405	.....0
91141@ AA 5	United Scope 6.408% 12/01/23.....		10/09/2019.....	Direct-Private Placement.....		2,729,319	2,777,933	.....0
91830@ AH 6	VLS 7.724% 10/17/23.....		10/09/2019.....	Direct-Private Placement.....		2,445,067	2,482,302	.....0
91835# AA 4	Vital Records 8.263% 03/31/23.....		12/31/2019.....	Direct-Private Placement.....		3,269,517	3,277,348	.....0
92840@ AB 5	VistaPharm 7.895% 12/21/21.....		10/09/2019.....	Direct-Private Placement.....		2,868,421	2,897,396	.....0
98053# AB 2	Woodstream 8.197% 05/29/22.....		11/18/2019.....	Direct-Private Placement.....		2,642,947	2,655,773	.....0
BAN0VP 8A 2	FNBC OF LA GRANGE 6.380% 09/30/29.....		11/15/2019.....	Direct-Private Placement.....		1,000,000	1,000,000	.....0
BAN0W6 BJ 0	GANNETT CO INC 13.030% 12/31/24.....		11/19/2019.....	Direct-Private Placement.....		932,293	981,361	.....0
C3324# AA 4	Entertainment Pa 7.658% 05/10/26.....		10/09/2019.....	Direct-Private Placement.....		2,894,815	2,916,690	.....0
C3935* AA 9	Giraffe 6.908% 12/07/24.....		10/09/2019.....	Direct-Private Placement.....		2,868,350	2,897,314	.....0
8299999	Total - Bonds - Unaffiliated Bank Loans.....					232,379,386	233,606,509	.....0
8399997	Total - Bonds - Part 3.....					3,587,138,512	3,490,528,550	.....14,907,458
8399998	Total - Bonds - Summary Item from Part 5.....					71,489,467	72,584,706	.....345,811
8399999	Total - Bonds.....					3,658,627,979	3,563,113,256	.....15,253,269
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>								
428337 10 9	Hi-Crush Inc.....		06/26/2019.....	Direct-Private Placement.....	28,594.000	79,005	XXX	.....0
811904 10 1	Seacor Holdings Inc.....		11/14/2019.....	Direct.....	16,800.000	746,256	XXX	.....0
96758W 10 1	WideOpenWest Inc.....		08/06/2019.....	Direct-Private Placement.....	90,535.000	638,272	XXX	.....0
31338\$ 11 2	FHLB - Dallas Class B.....		12/30/2019.....	Various.....	158,382.000	15,838,200	XXX	.....0
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					17,301,733	XXX	.....0
<b>Common Stocks - Mutual Funds</b>								
89154Q 23 2	Touchstone Funds Small Company Fund R6.....		12/11/2019.....	Direct-Private Placement.....	10,175.610	48,945	XXX	.....0
89154Q 27 3	Touchstone Funds Large Cap Focused Fund.....		12/27/2019.....	Direct-Private Placement.....	2,748.840	115,109	XXX	.....0
9499999	Total - Common Stocks - Mutual Funds.....					164,054	XXX	.....0
9799997	Total - Common Stocks - Part 3.....					17,465,787	XXX	.....0
9799999	Total - Common Stocks.....					17,465,787	XXX	.....0
9899999	Total - Preferred and Common Stocks.....					17,465,787	XXX	.....0
9999999	Total - Bonds, Preferred and Common Stocks.....					3,676,093,766	XXX	.....15,253,269

E13.15

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
3620AS	W5 4		12/01/2019	Government National Mortgage A 738768		616,594	616,594	646,942	644,589	0	(27,995)	0	(27,995)	0	616,594	0	0	0	14,100	09/15/2041
36225A	PD 6		12/01/2019	Government Natl Mtg Assn Pool 780420		2,760	2,760	2,832	2,803	0	(43)	0	(43)	0	2,760	0	0	0	93	08/15/2026
36225A	UH 1		12/01/2019	Government Natl Mtg Assn Pool 780584		4,716	4,716	4,762	4,737	0	(21)	0	(21)	0	4,716	0	0	0	190	06/15/2027
36230K	L4 1		12/01/2019	Government National Mortgage A 751247		1,502,234	1,502,234	1,570,773	1,565,121	0	(62,888)	0	(62,888)	0	1,502,234	0	0	0	30,351	10/15/2040
38373A	EF 9		12/01/2019	Government National Mortgage A REMIC Se		1,174,660	1,174,660	1,136,300	1,155,029	0	19,631	0	19,631	0	1,174,660	0	0	0	30,560	08/20/2039
38373M	4Z 0		12/01/2019	Government Natl Mtg Assn SERIES 20093 CL		0	0	4,593	4,263	0	(4,263)	0	(4,263)	0	0	0	0	0	376	10/16/2048
38374U	N7 2		12/01/2019	Government Natl Mtg Assn REMIC Ser 2009		780,603	780,603	745,476	763,687	0	16,916	0	16,916	0	780,603	0	0	0	20,359	06/20/2039
38374U	S2 8		12/01/2019	Government Natl Mtg Assn REMIC Ser 200		2,192,134	2,192,134	2,088,007	2,141,926	0	50,208	0	50,208	0	2,192,134	0	0	0	56,836	06/20/2039
38374V	AY 5		12/01/2019	Government Natl Mtg Assn REMIC Ser 200		4,682,752	4,682,752	4,612,511	4,643,915	0	38,837	0	38,837	0	4,682,752	0	0	0	120,045	06/20/2039
38374V	HM 4		12/01/2019	Government Natl Mtg Assn REMIC Ser 200		4,939,260	4,939,260	5,010,262	4,929,217	0	10,043	0	10,043	0	4,939,260	0	0	0	135,264	06/20/2038
38374V	WK 1		12/01/2019	Government Natl Mtg Assn REMIC Ser 2009		2,306,697	2,306,697	2,336,973	2,301,331	0	5,366	0	5,366	0	2,306,697	0	0	0	64,892	06/20/2038
38376E	J2 2		12/01/2019	Government Natl Mtg Assn REMIC Ser 200		3,521,396	3,521,396	3,354,130	3,473,651	0	47,745	0	47,745	0	3,521,396	0	0	0	76,037	11/16/2024
38376F	FD 9		12/01/2019	Government Natl Mtg Assn REMIC Ser 200		856,789	856,789	827,872	842,522	0	14,267	0	14,267	0	856,789	0	0	0	22,363	08/20/2039
38376G	GN 4		12/01/2019	Government Natl Mtg Assn SERIES 201040 C		0	0	13,162	11,541	0	(11,541)	0	(11,541)	0	0	0	0	0	1,129	12/16/2043
38376J	DY 7		12/01/2019	Government Natl Mtg Assn REMIC Ser 200		1,613,574	1,613,574	1,576,008	1,594,367	0	19,207	0	19,207	0	1,613,574	0	0	0	57,407	10/20/2038
38376P	4N 7		12/01/2019	Government Natl Mtg Assn REMIC Ser 200		1,898,848	1,898,848	1,888,119	1,891,401	0	7,446	0	7,446	0	1,898,848	0	0	0	50,249	12/20/2039
38376Y	D7 3		06/01/2019	Government Natl Mtg Assn REMIC Ser 201		4,520,860	4,520,860	4,520,860	4,520,860	0	0	0	0	0	4,520,860	0	0	0	57,666	09/20/2038
38377E	HD 9		12/01/2019	Government Natl Mtg Assn REMIC Ser 201		4,163,517	4,163,517	4,194,743	4,159,589	0	3,928	0	3,928	0	4,163,517	0	0	0	105,832	04/20/2039
38377Y	W4 8		12/20/2019	Government National Mortgage A SERIES 20		0	0	241,952	217,571	0	(217,571)	0	(217,571)	0	0	0	0	0	21,544	10/20/2041
912828	B3 3		01/31/2019	United States Treasury		410,000	410,000	409,888	409,998	0	2	0	2	0	410,000	0	0	0	3,075	01/31/2019
0599999	Total - Bonds - U.S. Government					35,187,394	35,187,394	35,186,165	35,278,118	0	(90,726)	0	(90,726)	0	35,187,394	0	0	0	868,368	XXX
<b>Bonds - All Other Government</b>																				
000000	00 0		12/18/2019	ARAB REPUBLIC OF EGYPT		551,270	500,000	508,617	508,156	0	(532)	0	(532)	0	507,624	0	43,646	43,646	45,208	01/31/2027
000000	00 0		05/03/2019	OMAN GOV INTERNTL BOND		7,355,205	7,722,000	7,388,077	7,399,012	0	9,480	0	9,480	0	7,408,492	0	(53,287)	(53,287)	349,965	01/17/2028
000000	00 0		07/05/2019	COSTA RICA GOVERNMENT 7.158% 03/12/45		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
000000	00 0		07/02/2019	ARAB REPUBLIC OF EGYPT		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
000000	00 0		03/21/2019	Petroleos Mexicanos 6.350% 02/12/48		7,712,709	8,719,000	7,706,097	7,710,241	0	2,468	0	2,468	0	7,712,709	0	0	0	336,808	02/12/2048
71654Q	BW 1		03/22/2019	Petroleos Mexicanos 4.500% 01/23/26		3,376,800	3,600,000	3,305,369	3,317,523	0	7,585	0	7,585	0	3,325,108	0	51,692	51,692	109,350	01/23/2026
71654Q	CD 2		03/22/2019	Petroleos Mexicanos 4.625% 09/21/23		3,558,600	3,600,000	3,526,616	3,530,617	0	3,070	0	3,070	0	3,533,687	0	24,913	24,913	85,563	09/21/2023
1099999	Total - Bonds - All Other Government					22,980,184	24,541,000	22,812,456	22,843,332	0	22,209	0	22,209	0	22,865,541	0	114,643	114,643	954,524	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																				
295407	D9 8		06/06/2019	ERIE PA 4.178% 11/15/28		1,746,168	1,750,000	1,744,943	1,746,027	0	141	0	141	0	1,746,168	0	0	0	36,558	11/15/2028
2499999	Total - Bonds - U.S. Political Subdivisions of States					1,746,168	1,750,000	1,744,943	1,746,027	0	141	0	141	0	1,746,168	0	0	0	36,558	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
113807	BX 8		03/15/2019	BROOKLYN ARENA NY LOCAL DEV CO		3,978,800	4,000,000	3,800,860	3,809,362	0	1,020	0	1,020	0	3,810,382	0	168,418	168,418	119,045	07/15/2041
25483V	PV 0		07/22/2019	DIST OF COLUMBIA REVENUE		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
25483V	PW 8		07/22/2019	DIST OF COLUMBIA REVENUE		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
3128M8	2R 4		12/01/2019	FREDDIE MAC G06784 3.500% 10/01/41		4,905,851	4,905,851	5,025,332	5,012,179	0	(106,328)	0	(106,328)	0	4,905,851	0	0	0	97,723	10/01/2041
3128M8	FH 2		12/01/2019	FREDDIE MAC G06168 3.500% 11/01/40		1,060,622	1,060,622	1,034,272	1,037,009	0	23,613	0	23,613	0	1,060,622	0	0	0	23,138	11/01/2040
3128M9	CN 0		12/01/2019	FREDDIE MAC G06977 3.000% 04/01/42		1,607,401	1,607,401	1,641,307	1,637,579	0	(30,178)	0	(30,178)	0	1,607,401	0	0	0	28,905	04/01/2042
3128MJ	MB 3		12/01/2019	Federal Home Loan Mtg Corp G08353		826,078	826,078	825,175	825,116	0	962	0	962	0	826,078	0	0	0	22,393	07/01/2039

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479		12/01/2019	Paydown		471,091	471,091	484,782	483,296	0	(12,205)	0	(12,205)	0	471,091	0	0	0	9,916	03/01/2042
3128MJ VM 9	Federal Home Loan Mtg Corp G08619		12/01/2019	Paydown		391,951	391,951	401,198	400,598	0	(8,647)	0	(8,647)	0	391,951	0	0	0	7,112	12/01/2044
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42		12/01/2019	Paydown		856,044	856,044	879,451	877,608	0	(21,565)	0	(21,565)	0	856,044	0	0	0	17,557	11/01/2042
31292H X3 3	Federal Home Ln Mtg Corp C01598		12/01/2019	Paydown		184,095	184,095	190,351	189,126	0	(5,031)	0	(5,031)	0	184,095	0	0	0	4,989	08/01/2033
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		12/01/2019	Paydown		288,407	288,407	285,703	285,947	0	2,460	0	2,460	0	288,407	0	0	0	4,633	01/01/2043
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39		12/01/2019	Paydown		1,167,377	1,167,377	1,148,043	1,149,860	0	17,518	0	17,518	0	1,167,377	0	0	0	33,739	06/01/2039
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40		12/01/2019	Paydown		1,273,948	1,273,948	1,318,536	1,313,079	0	(39,131)	0	(39,131)	0	1,273,948	0	0	0	38,397	04/01/2040
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40		12/01/2019	Paydown		2,268,503	2,268,503	2,337,976	2,333,850	0	(65,347)	0	(65,347)	0	2,268,503	0	0	0	49,494	09/01/2040
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41		12/01/2019	Paydown		86,734	86,734	87,655	87,601	0	(868)	0	(868)	0	86,734	0	0	0	1,611	02/01/2041
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41		12/01/2019	Paydown		1,113,986	1,113,986	1,155,761	1,152,501	0	(38,515)	0	(38,515)	0	1,113,986	0	0	0	26,794	03/01/2041
31296R PL 6	Federal Home Ln Mtg Corp A16727		12/01/2019	Paydown		268,058	268,058	277,001	275,318	0	(7,259)	0	(7,259)	0	268,058	0	0	0	6,647	12/01/2033
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42		12/01/2019	Paydown		2,657,306	2,657,306	2,657,306	2,657,306	0	0	0	0	0	2,657,306	0	0	0	50,246	03/01/2042
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42		12/01/2019	Paydown		1,657,216	1,657,216	1,710,558	1,705,074	0	(47,858)	0	(47,858)	0	1,657,216	0	0	0	34,083	04/01/2042
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466		12/01/2019	Paydown		3,045,197	3,045,197	3,179,376	3,166,931	0	(121,733)	0	(121,733)	0	3,045,197	0	0	0	51,922	11/01/2042
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206		12/01/2019	Paydown		1,313,596	1,313,596	1,283,219	1,285,236	0	28,360	0	28,360	0	1,313,596	0	0	0	20,003	01/01/2043
31368H NW 9	Federal Natl Mtg Assn 190405		12/01/2019	Paydown		888,641	888,641	878,366	879,042	0	9,598	0	9,598	0	888,641	0	0	0	20,709	10/01/2040
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		12/01/2019	Paydown		601,921	601,921	588,357	593,867	0	8,054	0	8,054	0	601,921	0	0	0	23,427	10/25/2041
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375		12/01/2019	Paydown		1,845,826	1,845,826	1,750,074	1,795,416	0	50,410	0	50,410	0	1,845,826	0	0	0	63,369	11/15/2040
3137A5 DU 5	Federal Home Ln Mtg Corp REMIC Ser 378		12/01/2019	Paydown		2,012,279	2,012,279	2,003,161	2,008,037	0	4,241	0	4,241	0	2,012,279	0	0	0	68,931	11/15/2040
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382		12/01/2019	Paydown		2,954,514	2,954,514	2,776,319	2,935,532	0	18,981	0	18,981	0	2,954,514	0	0	0	63,819	02/15/2036
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382		12/01/2019	Paydown		2,844,305	2,844,305	3,018,519	2,936,150	0	(91,845)	0	(91,845)	0	2,844,305	0	0	0	63,262	03/15/2041
3137A9 BT 0	Federal Home Ln Mtg Corp REMIC Ser 384		12/01/2019	Paydown		2,057,643	2,057,643	1,895,604	1,976,940	0	80,703	0	80,703	0	2,057,643	0	0	0	59,399	04/15/2031
3137AK CT 6	Federal Home Ln Mtg Corp REMIC Ser 398		12/01/2019	Paydown		81,434	81,434	79,093	80,103	0	1,331	0	1,331	0	81,434	0	0	0	2,850	01/15/2042
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402		12/01/2019	Paydown		3,480,037	3,480,037	3,489,612	3,489,666	0	(9,629)	0	(9,629)	0	3,480,037	0	0	0	89,033	02/15/2042
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ		09/01/2019	Paydown		6,296,899	6,296,899	6,277,221	6,277,107	0	19,792	0	19,792	0	6,296,899	0	0	0	148,431	02/01/2048
31385X NR 4	Federal Natl Mtg Assn Pool 555800		12/01/2019	Paydown		117,852	117,852	121,940	121,162	0	(3,310)	0	(3,310)	0	117,852	0	0	0	3,521	10/01/2033
3138A4 Z5 5	Fannie Mae AH3539 4.000% 02/01/41		12/01/2019	Paydown		387,252	387,252	383,561	383,710	0	3,542	0	3,542	0	387,252	0	0	0	7,446	02/01/2041
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41		12/01/2019	Paydown		1,194,869	1,194,869	1,206,445	1,205,297	0	(10,428)	0	(10,428)	0	1,194,869	0	0	0	24,016	11/01/2041
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43		12/01/2019	Paydown		829,608	829,608	817,293	817,892	0	11,716	0	11,716	0	829,608	0	0	0	13,259	01/01/2043
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44		12/01/2019	Paydown		631,007	631,007	643,233	642,477	0	(11,470)	0	(11,470)	0	631,007	0	0	0	10,311	11/01/2044
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45		12/01/2019	Paydown		358,039	358,039	390,262	386,827	0	(28,788)	0	(28,788)	0	358,039	0	0	0	7,704	03/01/2045
3138L3 Q6 5	FN AM3176 3.770% 05/01/43		12/01/2019	Paydown		88,603	88,603	91,123	90,827	0	(2,224)	0	(2,224)	0	88,603	0	0	0	1,825	05/01/2043
3138L6 5P 9	Fannie Mae 4.130% 07/01/44		12/01/2019	Paydown		136,532	136,532	151,807	150,108	0	(13,576)	0	(13,576)	0	136,532	0	0	0	3,080	07/01/2044
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29		12/01/2019	Paydown		187,405	187,405	201,811	198,107	0	(10,702)	0	(10,702)	0	187,405	0	0	0	3,821	10/01/2029
3138L7 W2 8	Fannie Mae 4.090% 11/01/39		12/01/2019	Paydown		158,621	158,621	172,723	170,842	0	(12,221)	0	(12,221)	0	158,621	0	0	0	3,576	11/01/2039
3138L8 6R 0	FNMA 3.430% 03/01/40		12/01/2019	Paydown		150,801	150,801	159,849	158,583	0	(7,782)	0	(7,782)	0	150,801	0	0	0	2,853	03/01/2040
3138L8 VF 8	FNMA 3.670% 01/01/45		12/01/2019	Paydown		343,086	343,086	347,803	346,953	0	(3,867)	0	(3,867)	0	343,086	0	0	0	6,867	01/01/2045
3138L8 W8 3	FNMA 3.410% 01/01/32		12/01/2019	Paydown		101,588	101,588	106,096	105,107	0	(3,519)	0	(3,519)	0	101,588	0	0	0	1,906	01/01/2032
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45		12/01/2019	Paydown		157,493	157,493	151,451	151,570	0	5,922	0	5,922	0	157,493	0	0	0	2,940	12/01/2045
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42		12/01/2019	Paydown		4,169,378	4,169,378	4,276,869	4,269,672	0	(100,294)	0	(100,294)	0	4,169,378	0	0	0	77,133	08/01/2042
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43		12/01/2019	Paydown		685,293	685,293	669,575	670,650	0	14,643	0	14,643	0	685,293	0	0	0	11,137	02/01/2043
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43		12/01/2019	Paydown		146,578	146,578	143,738	143,928	0	2,650	0	2,650	0	146,578	0	0	0	2,580	02/01/2043

E14.1

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		12/01/2019	Paydown		1,623,082	1,623,082	1,695,867	1,692,127	0	(69,046)	0	(69,046)	0	1,623,082	0	0	0	36,062	08/01/2043
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43		12/01/2019	Paydown		4,124,202	4,124,202	3,982,110	3,991,149	0	133,053	0	133,053	0	4,124,202	0	0	0	72,285	04/01/2043
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44		12/01/2019	Paydown		263,716	263,716	287,657	286,879	0	(23,163)	0	(23,163)	0	263,716	0	0	0	5,690	10/01/2044
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8		12/01/2019	Paydown		31,044	31,044	31,811	31,658	0	(613)	0	(613)	0	31,044	0	0	0	1,019	12/25/2032
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1		12/01/2019	Paydown		4,032,418	4,032,418	4,133,228	4,073,302	0	(40,884)	0	(40,884)	0	4,032,418	0	0	0	108,461	02/25/2035
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4		12/01/2019	Paydown		2,671,196	2,671,196	2,737,976	2,699,092	0	(27,896)	0	(27,896)	0	2,671,196	0	0	0	72,963	05/25/2035
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5		12/01/2019	Paydown		113,827	113,827	117,029	116,036	0	(2,209)	0	(2,209)	0	113,827	0	0	0	3,711	07/25/2036
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA		12/01/2019	Paydown		362,641	362,641	359,355	361,004	0	1,637	0	1,637	0	362,641	0	0	0	7,532	10/15/2025
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7		12/01/2019	Paydown		216,732	216,732	221,174	221,633	0	(4,902)	0	(4,902)	0	216,732	0	0	0	7,122	08/25/2036
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82		12/01/2019	Paydown		291,196	291,196	297,020	291,840	0	(644)	0	(644)	0	291,196	0	0	0	8,449	09/25/2036
31396P KV 5	Federal Natl Mtg Assn REMIC Ser 2007-1		12/01/2019	Paydown		45,643	45,643	45,472	45,461	0	182	0	182	0	45,643	0	0	0	2,664	08/25/2036
31396Q G7 5	Federal Natl Mtg Assn REMIC Ser 2009-4		12/01/2019	Paydown		1,681,267	1,681,267	1,756,924	1,720,343	0	(39,076)	0	(39,076)	0	1,681,267	0	0	0	44,455	07/25/2039
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6		12/01/2019	Paydown		1,794,357	1,794,357	1,695,668	1,740,536	0	53,822	0	53,822	0	1,794,357	0	0	0	38,594	09/25/2029
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7		12/01/2019	Paydown		229,071	229,071	229,019	228,229	0	842	0	842	0	229,071	0	0	0	5,611	08/25/2037
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl		12/01/2019	Paydown		893,332	893,332	829,638	854,118	0	39,214	0	39,214	0	893,332	0	0	0	23,270	04/25/2038
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320		12/01/2019	Paydown		194,495	194,495	197,047	196,070	0	(1,575)	0	(1,575)	0	194,495	0	0	0	2,519	08/15/2036
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320		12/01/2019	Paydown		1,039,600	1,039,600	1,096,777	1,072,128	0	(32,529)	0	(32,529)	0	1,039,600	0	0	0	31,045	08/15/2036
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA		12/01/2019	Paydown		847,029	847,029	828,665	835,091	0	11,938	0	11,938	0	847,029	0	0	0	22,936	08/15/2036
31397F L8 3	FREDDIE MAC REMIC Ser 3284 CI BZ		12/01/2019	Paydown		1,340,858	1,340,858	1,247,648	1,291,946	0	48,912	0	48,912	0	1,340,858	0	0	0	37,576	03/15/2037
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4		12/01/2019	Paydown		2,247,326	2,247,326	2,119,510	2,195,554	0	51,773	0	51,773	0	2,247,326	0	0	0	53,545	04/25/2029
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2		12/01/2019	Paydown		2,336,021	2,336,021	2,277,985	2,314,604	0	21,417	0	21,417	0	2,336,021	0	0	0	48,615	03/25/2026
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3		12/01/2019	Paydown		4,374,490	4,374,490	4,008,126	4,214,391	0	160,099	0	160,099	0	4,374,490	0	0	0	83,655	05/25/2031
31397U JT 7	Federal Natl Mtg Assn REMIC Ser 2011-5		12/01/2019	Paydown		950,187	950,187	869,124	914,104	0	36,083	0	36,083	0	950,187	0	0	0	30,514	06/25/2031
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346		12/01/2019	Paydown		203,809	203,809	201,930	202,511	0	1,298	0	1,298	0	203,809	0	0	0	5,811	07/15/2038
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354		12/01/2019	Paydown		2,599,217	2,599,217	2,523,677	2,574,678	0	24,539	0	24,539	0	2,599,217	0	0	0	54,803	06/15/2024
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1		12/01/2019	Paydown		1,093,441	1,093,441	1,093,441	1,093,441	0	0	0	0	0	1,093,441	0	0	0	28,172	02/25/2040
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1		12/01/2019	Paydown		1,265,108	1,265,108	1,273,015	1,267,173	0	(2,065)	0	(2,065)	0	1,265,108	0	0	0	36,243	02/25/2040
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357		12/01/2019	Paydown		1,137,069	1,137,069	1,085,190	1,121,287	0	15,782	0	15,782	0	1,137,069	0	0	0	24,724	09/15/2024
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1		12/01/2019	Paydown		781,354	781,354	816,515	799,591	0	(18,237)	0	(18,237)	0	781,354	0	0	0	17,301	03/25/2040
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		12/25/2019	Paydown		0	0	956,599	871,629	0	(871,629)	0	(871,629)	0	0	0	0	0	99,606	12/25/2040
31402C PL 0	Federal Natl Mtg Assn 725027		12/01/2019	Paydown		410,259	410,259	422,465	419,994	0	(9,735)	0	(9,735)	0	410,259	0	0	0	11,318	11/01/2033
31412P YR 6	Federal Natl Mtg Assn 931420		12/01/2019	Paydown		704,082	704,082	720,804	717,877	0	(13,795)	0	(13,795)	0	704,082	0	0	0	17,188	06/01/2039
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		12/01/2019	Paydown		83,641	83,641	82,843	82,921	0	720	0	720	0	83,641	0	0	0	1,485	01/01/2039
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		12/01/2019	Paydown		499,502	499,502	504,810	504,292	0	(4,790)	0	(4,790)	0	499,502	0	0	0	11,525	04/01/2039
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		12/01/2019	Paydown		918,124	918,124	912,099	912,572	0	5,552	0	5,552	0	918,124	0	0	0	19,142	11/01/2040
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		12/01/2019	Paydown		208,002	208,002	211,057	210,672	0	(2,671)	0	(2,671)	0	208,002	0	0	0	6,027	05/01/2040
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		12/01/2019	Paydown		1,272,723	1,272,723	1,320,052	1,315,351	0	(42,629)	0	(42,629)	0	1,272,723	0	0	0	29,511	11/01/2041
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		12/01/2019	Paydown		2,799,569	2,799,569	2,869,777	2,862,399	0	(62,830)	0	(62,830)	0	2,799,569	0	0	0	59,035	11/01/2041
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		12/01/2019	Paydown		1,107,833	1,107,833	1,159,244	1,154,028	0	(46,195)	0	(46,195)	0	1,107,833	0	0	0	26,329	08/01/2042
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		12/01/2019	Paydown		1,268,711	1,268,711	1,299,636	1,296,084	0	(27,373)	0	(27,373)	0	1,268,711	0	0	0	19,046	11/01/2042
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43		12/01/2019	Paydown		1,959,273	1,959,273	1,909,133	1,912,049	0	47,224	0	47,224	0	1,959,273	0	0	0	32,365	02/01/2043
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43		12/01/2019	Paydown		744,522	744,522	725,327	726,437	0	18,085	0	18,085	0	744,522	0	0	0	14,558	02/01/2043

E14.2

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		12/01/2019	Paydown		408,192	408,192	416,866	415,654	0	(7,462)	0	(7,462)	0	408,192	0	0	0	11,497	07/01/2039
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		12/01/2019	Paydown		1,667,476	1,667,476	1,665,392	1,665,262	0	2,214	0	2,214	0	1,667,476	0	0	0	31,460	02/01/2042
31418A N6 1	Federal Natl Mtg Assn MA1312		12/01/2019	Paydown		2,392,999	2,392,999	2,418,425	2,415,194	0	(22,194)	0	(22,194)	0	2,392,999	0	0	0	43,054	12/01/2042
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		12/01/2019	Paydown		578,911	578,911	548,564	551,014	0	27,897	0	27,897	0	578,911	0	0	0	14,431	09/01/2040
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		12/01/2019	Paydown		1,077,045	1,077,045	1,005,690	1,011,218	0	65,826	0	65,826	0	1,077,045	0	0	0	22,838	09/01/2040
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		12/01/2019	Paydown		445,671	445,671	438,846	439,469	0	6,202	0	6,202	0	445,671	0	0	0	10,214	08/01/2040
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		12/01/2019	Paydown		354,893	354,893	349,458	350,032	0	4,861	0	4,861	0	354,893	0	0	0	9,265	09/01/2040
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		12/01/2019	Paydown		21,455	21,455	20,222	20,470	0	986	0	986	0	21,455	0	0	0	409	09/01/2040
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		12/01/2019	Paydown		681,846	681,846	659,579	660,945	0	20,901	0	20,901	0	681,846	0	0	0	13,732	09/01/2040
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		12/01/2019	Paydown		832,642	832,642	844,871	842,966	0	(10,325)	0	(10,325)	0	832,642	0	0	0	16,846	10/01/2040
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		12/01/2019	Paydown		2,608,002	2,608,002	2,594,507	2,595,307	0	12,695	0	12,695	0	2,608,002	0	0	0	58,315	11/01/2040
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		12/01/2019	Paydown		658,870	658,870	641,575	642,751	0	16,119	0	16,119	0	658,870	0	0	0	14,519	12/01/2040
442331 S6 2	HOUSTON TX 6.290% 03/01/32		03/01/2019	Call 100.0000		210,000	210,000	254,591	250,895	0	(376)	0	(376)	0	250,520	0	(40,520)	(40,520)	6,605	03/01/2032
485429 Y8 1	KANSAS ST DEV FIN AUTH REVENUE		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
54465A FT 4	LOS ANGELES CNTY CA REDEV REFU		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
592643 YF 8	MET WASHINGTON DC ARPTS AUTH D		03/15/2019	Jefferies & Co		2,751,320	1,850,000	2,635,899	2,616,168	0	(2,463)	0	(2,463)	0	2,613,705	0	137,615	137,615	69,067	10/01/2047
626207 BS 5	MUNICIPAL ELEC AUTH GA		04/01/2019	Call 100.0000		99,000	99,000	118,308	117,919	0	(37)	0	(37)	0	117,882	0	(18,882)	(18,882)	3,285	04/01/2057
65830T AH 8	NORTH CAROLINA TPK AUTH		01/01/2019	Call 100.0000		1,445,000	1,445,000	1,445,000	1,445,000	0	0	0	0	0	1,445,000	0	0	0	48,408	01/01/2039
65830T AJ 4	NORTH CAROLINA TPK AUTH		01/01/2019	Call 100.0000		1,055,000	1,055,000	1,055,000	1,055,000	0	0	0	0	0	1,055,000	0	0	0	35,343	01/01/2039
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA		07/15/2019	Redemption 100.0000		213,112	213,112	213,112	213,112	0	0	0	0	0	213,112	0	0	0	6,390	07/15/2048
73358W AG 9	PORT AUTH N Y & N J 5.309% 12/01/19		12/01/2019	Maturity		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	225,633	12/01/2019
777543 XL 8	ROSEMONT IL 5.000% 12/01/46		03/15/2019	Jefferies & Co		2,666,884	2,635,000	2,602,616	2,603,472	0	110	0	110	0	2,603,582	0	63,301	63,301	39,525	12/01/2046
835574 CB 8	Sonoma Cnty Ca Pension		12/02/2019	Call 100.0000		245,000	245,000	286,393	278,685	0	(2,255)	0	(2,255)	0	276,430	0	(31,430)	(31,430)	14,700	12/01/2029
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200		12/01/2019	Paydown		0	0	198,039	160,790	0	(160,790)	0	(160,790)	0	0	0	0	0	18,772	05/15/2033
915137 X7 3	University Texas Univer Revs B		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
941247 2E 7	WATERBURY CT 7.089% 12/01/38		12/02/2019	Various		665,000	665,000	772,969	765,049	0	(2,535)	0	(2,535)	0	762,514	0	(97,514)	(97,514)	47,142	12/01/2038
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					156,572,306	154,816,048	156,455,734	156,799,721	0	(1,233,651)	0	(1,233,651)	0	155,566,076	0	1,006,228	1,006,228	4,148,880	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
001055 AM 4	AFLAC Inc 3.625% 11/15/24		05/31/2019	FTN Financial Capital Markets		10,384,300	10,000,000	10,344,800	10,218,801	0	(14,476)	0	(14,476)	0	10,204,326	0	179,974	179,974	200,382	11/15/2024
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22		12/31/2019	Redemption 100.0000		394,500	394,500	394,500	394,500	0	0	0	0	0	394,500	0	0	0	17,098	06/30/2022
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
00206R CE 0	AT&T INC 3.900% 03/11/24		06/06/2019	Citigroup Global		2,530,415	2,425,000	2,478,835	2,456,539	0	(2,568)	0	(2,568)	0	2,453,971	0	76,444	76,444	70,669	03/11/2024
00206R CY 6	AT&T INC 5.200% 03/15/20		03/27/2019	Call 102.3746		3,071,237	3,000,000	2,998,625	2,999,559	0	83	0	83	0	2,999,643	0	357	357	154,437	03/15/2020
00206R DA 7	AT&T INC 5.000% 03/01/21		03/27/2019	Call 104.5477		3,136,432	3,000,000	3,089,243	3,041,329	0	(4,275)	0	(4,275)	0	3,037,054	0	(37,054)	(37,054)	222,266	03/01/2021
00510R AC 7	ACUITY BRANDS LIGHTING		12/15/2019	Maturity		9,000,000	9,000,000	8,859,710	8,982,544	0	17,456	0	17,456	0	9,000,000	0	0	0	540,000	12/15/2019
00751Y AA 4	Advanced Auto Parts 5.750% 05/01/20		02/28/2019	Various		6,200,940	6,000,000	6,115,800	6,020,659	0	(2,416)	0	(2,416)	0	6,018,243	0	(18,243)	(18,243)	313,065	05/01/2020
00846U AG 6	Agilent Technologies Inc		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
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33		12/31/2019	Redemption 100.0000		435,188	435,188	435,188	435,188	0	0	0	0	0	435,188	0	0	0	12,898	06/30/2033
012725 AA 5	ALBEMARLE CORP 4.500% 12/15/20		12/23/2019	Call 102.5221		4,100,884	4,000,000	3,964,040	3,991,649	0	4,076	0	4,076	0	3,995,725	0	4,275	4,275	284,884	12/15/2020
015271 AC 3	ALEXANDRIA REAL ESTATE E		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
01741R AE 2	Allegheny Technologies Inc		04/22/2019	MarketAxess		5,128,150	5,000,000	5,561,900	5,148,415	0	(25,083)	0	(25,083)	0	5,123,332	0	4,818	4,818	230,563	01/15/2021

E14.3



## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
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.
02360F AA 4	Amerenue 5.100% 10/01/19.....		10/01/2019.	Maturity.....		4,776,000	4,776,000	4,430,886	4,747,501	0	28,499	0	28,499	0	4,776,000	0	0	0	243,576	10/01/2019.
023761 AA 7	AMER AIRLINE 17-1 AA PTT.....		08/15/2019.	Redemption 100.0000.....		380,000	380,000	382,078	381,802	0	(48)	0	(48)	0	381,755	0	(1,755)	(1,755)	10,402	08/15/2030.
023764 AA 1	AMERN AIRLINE 16-2 A PTT.....		12/15/2019.	Redemption 100.0000.....		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,159	12/15/2029.
023771 S2 5	American Airlines Inc 3.250% 04/15/30.....		10/15/2019.	Redemption 100.0000.....		455,032	455,032	443,894	443,961	0	600	0	600	0	444,560	0	10,471	10,471	11,148	04/15/2030.
02378W AA 7	AMER AIRLINE 17-1B PTT.....		08/15/2019.	Redemption 100.0000.....		135,750	135,750	135,750	135,750	0	0	0	0	0	135,750	0	0	0	5,040	08/15/2026.
02406P AK 6	American Axle & Mfg Inc.....		05/28/2019.	Call 102.2289.....		278,063	272,000	297,840	275,883	0	(1,783)	0	(1,783)	0	274,100	0	(2,100)	(2,100)	17,364	11/15/2019.
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		12/01/2019.	Paydown.....		869,490	869,490	847,079	851,397	0	18,093	0	18,093	0	869,490	0	0	0	16,744	09/25/2045.
03076C AD 8	AMERIPRISE FINANCIAL INC.....		06/28/2019.	Maturity.....		5,000,000	5,000,000	4,998,550	4,999,929	0	71	0	71	0	5,000,000	0	0	0	182,500	06/28/2019.
031162 AZ 3	Amgen Inc 5.700% 02/01/19.....		02/01/2019.	Maturity.....		5,000,000	5,000,000	5,092,650	5,000,987	0	(987)	0	(987)	0	5,000,000	0	0	0	142,500	02/01/2019.
032511 AY 3	Anadarko Petroleum Corp.....		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.
03522A AF 7	ANHEUSER-BUSCH CO/INBEV.....		05/15/2019.	Tax Free Exchange.....		20,515,442	19,000,000	20,530,747	20,527,162	0	(11,720)	0	(11,720)	0	20,515,442	0	0	0	734,456	02/01/2046.
04004# AA 2	Center Operating Company AKA Dallas Aren.....		12/31/2019.	Redemption 100.0000.....		139,530	139,530	139,530	139,530	0	0	0	0	0	139,530	0	0	0	7,222	09/30/2023.
04021L AA 8	ARGOS MERGER SUB INC 7.125% 03/15/23....		10/01/2019.	Various.....		2,331,250	2,500,000	2,568,750	1,468,750	1,059,770	(9,271)	0	1,050,499	0	2,519,249	0	(187,999)	(187,999)	187,031	03/15/2023.
04248N AA 1	ARMY HAWAII FAMILY HSG.....		12/15/2019.	Redemption 100.0000.....		166,273	166,273	199,229	197,566	0	(702)	0	(702)	0	196,864	0	(30,591)	(30,591)	6,921	06/15/2050.
04774# AA 0	ATLANTA FALCONS Series A.....		09/01/2019.	Redemption 100.0000.....		157,046	157,046	157,046	157,046	0	0	0	0	0	157,046	0	0	0	4,241	09/01/2042.
04774# AB 8	ATLANTA FALCONS Series B.....		09/01/2019.	Redemption 100.0000.....		104,697	104,697	104,697	104,697	0	0	0	0	0	104,697	0	0	0	2,827	09/01/2042.
048677 AG 3	ATLANTIC MARINE CORP COM.....		12/01/2019.	Redemption 100.0000.....		59,652	59,652	73,788	73,095	0	(248)	0	(248)	0	72,847	0	(13,195)	(13,195)	2,768	12/01/2051.
049560 AJ 4	Atmos Energy 8.500% 03/15/19.....		03/15/2019.	Maturity.....		3,000,000	3,000,000	2,994,390	2,999,832	0	168	0	168	0	3,000,000	0	0	0	127,500	03/15/2019.
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus..		12/15/2019.	Redemption 100.0000.....		333,602	333,602	333,602	333,602	0	0	0	0	0	333,602	0	0	0	6,447	11/15/2032.
05952A AH 7	Banc of America Comm Mtg Inc REMIC Ser.....		04/01/2019.	Paydown.....		76,322	76,322	68,494	76,031	0	291	0	291	0	76,322	0	0	0	1,686	02/10/2051.
07123# AA 1	BATON ROUGE 4.320% 11/15/37.....		12/15/2019.	Redemption 100.0000.....		402,353	402,353	402,353	402,353	0	0	0	0	0	402,353	0	0	0	9,474	11/15/2037.
07330M AA 5	Branch Banking & Trust.....		06/06/2019.	RBC Capital Markets.....		5,214,250	5,000,000	5,081,650	5,059,709	0	(2,952)	0	(2,952)	0	5,056,757	0	157,493	157,493	116,111	10/30/2026.
075896 AA 8	Bed Bath & Beyond Inc 3.749% 08/01/24.....		10/01/2019.	Barclays Capital.....		1,965,000	2,000,000	1,999,980	2,000,005	0	(1)	0	(1)	0	2,000,005	0	(35,005)	(35,005)	87,893	08/01/2024.
09247X AE 1	Blackrock Inc 5.000% 12/10/19.....		12/10/2019.	Maturity.....		3,000,000	3,000,000	3,101,160	3,012,020	0	(12,020)	0	(12,020)	0	3,000,000	0	0	0	150,000	12/10/2019.
097023 AW 5	Boeing Co 6.000% 03/15/19.....		03/15/2019.	Various.....		12,000,000	12,000,000	11,906,180	11,997,517	0	2,483	0	2,483	0	12,000,000	0	0	0	360,000	03/15/2019.
101137 AK 3	Boston Scientific Corp.....		03/27/2019.	Call 102.4710.....		3,586,485	3,500,000	3,422,985	3,489,564	0	2,310	0	2,310	0	3,491,873	0	8,127	8,127	233,485	01/15/2020.
10510K AA 5	BRAMBLES USA INC 5.350% 04/01/20.....		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.
109641 AG 5	Brinker International 3.875% 05/15/23.....		10/03/2019.	Barclays Capital.....		11,905,000	12,000,000	11,992,150	11,995,898	0	705	0	705	0	11,996,604	0	(91,604)	(91,604)	412,903	05/15/2023.
11042T AA 1	BRITISH AIR 18-1 AA PTT.....		12/20/2019.	Redemption 100.0000.....		190,657	190,657	188,943	188,982	0	112	0	112	0	189,094	0	1,563	1,563	4,816	03/20/2033.
11283W AA 2	Brookfield Residential 144A.....		10/01/2019.	Various.....		4,746,838	4,735,000	4,974,763	4,735,000	0	0	0	0	0	4,735,000	0	11,838	11,838	246,220	12/15/2020.
124857 AP 8	CBS CORP 3.500% 01/15/25.....		06/19/2019.	JP Morgan.....		5,103,550	5,000,000	4,977,850	4,985,725	0	1,010	0	1,010	0	4,986,734	0	116,816	116,816	163,333	01/15/2025.
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		12/01/2019.	Paydown.....		650,474	650,474	660,224	658,368	0	(7,894)	0	(7,894)	0	650,474	0	0	0	26,822	04/15/2044.
12527G AC 7	CF INDUSTRIES INC 3.450% 06/01/23.....		10/01/2019.	Barclays Capital.....		15,112,500	15,000,000	14,809,850	14,906,909	0	14,827	0	14,827	0	14,921,736	0	190,764	190,764	434,125	06/01/2023.
125509 BS 7	Cigna Corp 4.000% 02/15/22.....		10/11/2019.	Tax Free Exchange.....		3,989,768	4,000,000	3,961,680	3,986,540	0	3,228	0	3,228	0	3,989,768	0	0	0	164,000	02/15/2022.
126117 AQ 3	CNA Finl Corp 5.875% 08/15/20.....		06/06/2019.	Call 103.9546.....		2,079,093	2,000,000	2,009,660	2,002,043	0	(523)	0	(523)	0	2,001,520	0	(1,520)	(1,520)	174,072	08/15/2020.
126307 AH 0	CSC HOLDINGS LLC 5.250% 06/01/24.....		10/01/2019.	Barclays Capital.....		5,375,000	5,000,000	4,875,000	4,921,799	0	9,546	0	9,546	0	4,931,345	0	443,655	443,655	220,208	06/01/2024.
126410 LM 9	CSX Equipment Trust Cert.....		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.
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		12/01/2019.	Paydown.....		584,469	584,469	584,834	584,688	0	(220)	0	(220)	0	584,469	0	0	0	11,180	07/25/2043.

E14.4

## SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
12649R BF 8	Credit Suisse Mortgage Trust Series 2015.....		12/01/2019.	Paydown.....		659,077	659,077	670,611	669,084	0	(10,007)	0	(10,007)	0	659,077	0	0	0	14,433	02/25/2045.	
12669E QK 5	COUNTRY HOME LOANS Series 2003 CL 7A1....		02/01/2019.	Paydown.....		1,709,742	1,709,742	1,683,128	1,690,727	0	19,016	0	19,016	0	1,709,742	0	0	0	12,407	11/19/2033.	
12673P AC 9	CA INC 5.375% 12/01/19.....		12/01/2019.	Maturity.....		4,000,000	4,000,000	3,966,480	3,996,163	0	3,837	0	3,837	0	4,000,000	0	0	0	215,000	12/01/2019.	
134011 AL 9	CAMP PENDELTON/QUANTICO.....		10/01/2019.	Call 100.0000.....		285,000	285,000	350,422	348,343	0	(435)	0	(435)	0	347,908	0	(62,908)	(62,908)	13,255	10/01/2050.	
14912L 6G 1	Caterpillar Financial Service.....		05/09/2019.	Barclays Capital.....		5,087,800	5,000,000	5,194,000	5,125,692	0	(7,126)	0	(7,126)	0	5,118,566	0	(30,766)	(30,766)	73,125	12/01/2024.	
151020 AF 1	Celgene Corp 5.700% 10/15/40.....		11/22/2019.	Tax Free Exchange.....		6,535,634	6,000,000	6,572,640	6,548,366	0	(12,732)	0	(12,732)	0	6,535,634	0	0	0	348,000	10/15/2040.	
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	127,344	05/15/2024.	
151020 AS 3	Celgene Corp 3.875% 08/15/25.....		11/22/2019.	Tax Free Exchange.....		6,958,069	7,000,000	6,932,380	6,952,356	0	5,713	0	5,713	0	6,958,069	0	0	0	278,250	08/15/2025.	
151020 AU 8	Celgene Corp 5.000% 08/15/45.....		11/22/2019.	Tax Free Exchange.....		5,334,008	5,000,000	5,353,750	5,340,227	0	(6,219)	0	(6,219)	0	5,334,008	0	0	0	255,000	08/15/2045.	
166751 AJ 6	Chevron Corp 4.950% 03/03/19.....		03/03/2019.	Maturity.....		250,000	250,000	261,945	250,253	0	(253)	0	(253)	0	250,000	0	0	0	6,188	03/03/2019.	
171871 AP 1	Cincinatti Bell Inc 7.000% 07/15/24.....		10/01/2019.	Barclays Capital.....		905,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(95,000)	(95,000)	85,167	07/15/2024.	
17275R AE 2	Cisco Systems Inc 4.950% 02/15/19.....		02/15/2019.	Maturity.....		15,000,000	15,000,000	14,966,100	14,999,481	0	519	0	519	0	15,000,000	0	0	0	371,250	02/15/2019.	
172967 JP 7	Citigroup Inc 3.300% 04/27/25.....		05/29/2019.	Bank of America.....		10,087,100	10,000,000	9,981,400	9,987,548	0	734	0	734	0	9,988,282	0	98,818	98,818	196,167	04/27/2025.	
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-.....		12/01/2019.	Paydown.....		1,299,978	1,299,978	1,273,166	1,284,104	0	15,874	0	15,874	0	1,299,978	0	0	0	28,557	02/10/2051.	
20030N BN 0	Comcast Corp 3.375% 08/15/25.....		06/03/2019.	Jefferies & Co.....		5,143,950	5,000,000	4,989,450	4,992,634	0	426	0	426	0	4,993,061	0	150,889	150,889	135,938	08/15/2025.	
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.	
203233 AA 9	COMMONWEALTH REIT 5.875% 09/15/20.....		06/28/2019.	Call 102.1100.....		2,603,805	2,550,000	2,738,322	2,591,919	0	(16,741)	0	(16,741)	0	2,575,178	0	(25,178)	(25,178)	171,574	09/15/2020.	
20451N AE 1	Compass Minerals International.....		10/01/2019.	Barclays Capital.....		4,881,250	5,000,000	4,925,000	4,952,011	0	5,797	0	5,797	0	4,957,809	0	(76,559)	(76,559)	296,563	07/15/2024.	
21079U AA 3	CONTINENTAL AIRLINES INC.....		11/10/2019.	Redemption 100.0000.....		2,354,190	2,354,190	2,371,846	2,356,486	0	(2,246)	0	(2,246)	0	2,354,240	0	(50)	(50)	167,665	05/10/2021.	
22160@ AA 6	COSTCO 3.910% 06/20/43.....		12/20/2019.	Redemption 100.0000.....		153,282	153,282	153,282	153,282	0	0	0	0	0	153,282	0	0	0	3,266	06/20/2043.	
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7.....		12/01/2019.	Paydown.....		1,184,012	1,184,012	1,187,712	1,187,368	0	(3,356)	0	(3,356)	0	1,184,012	0	0	0	25,350	11/25/2034.	
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.	
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS.....		11/20/2019.	Paydown.....		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,023	11/20/2047.	
23311V AD 9	DCP MIDSTREAM OPERATING.....		04/22/2019.	MarketAxess.....		5,003,200	5,000,000	4,935,900	4,969,945	0	2,050	0	2,050	0	4,971,995	0	31,205	31,205	117,865	03/15/2023.	
244199 BF 1	Deere & Company 3.900% 06/09/42.....		03/14/2019.	Janney Montgomery.....		1,023,380	1,000,000	1,002,690	1,002,568	0	(15)	0	(15)	0	1,002,553	0	20,827	20,827	10,725	06/09/2042.	
24617# AA 9	DELAWARE NORTH COMPANIES INC BOSTON No.....		11/14/2019.	Various.....		369,487	369,487	369,487	369,487	0	0	0	0	0	369,487	0	0	0	10,619	11/14/2034.	
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1.....		12/01/2019.	Paydown.....		63,046	63,046	59,303	60,386	0	2,660	0	2,660	0	63,046	0	0	0	1,489	06/25/2034.	
25157F AK 0	Deutsche Mortgage Securities SERIES 2005.....		11/01/2019.	Paydown.....		1,442,386	1,442,386	1,386,493	1,389,103	0	53,283	0	53,283	0	1,442,386	0	0	0	57,411	06/26/2035.	
25179M AH 6	Devon Energy Corp 6.300% 01/15/19.....		01/15/2019.	Maturity.....		2,700,000	2,700,000	2,691,846	2,699,959	0	41	0	41	0	2,700,000	0	0	0	85,050	01/15/2019.	
254010 AD 3	DIGNITY HEALTH 3.812% 11/01/24.....		06/18/2019.	JP Morgan.....		10,489,800	10,000,000	10,253,100	10,173,245	0	(12,635)	0	(12,635)	0	10,160,610	0	329,190	329,190	242,486	11/01/2024.	
25468P CK 0	Disney (Walt) Co 5.500% 03/15/19.....		03/15/2019.	Maturity.....		7,000,000	7,000,000	6,987,260	6,999,671	0	329	0	329	0	7,000,000	0	0	0	192,500	03/15/2019.	
25470D AC 3	DISCOVERY COMMUNICATIONS.....		06/20/2019.	Call 102.5040.....		13,838,040	13,500,000	13,824,325	13,559,494	0	(19,246)	0	(19,246)	0	13,540,247	0	(40,247)	(40,247)	714,896	06/01/2020.	
25470X AB 1	DISH DBS CORP 7.875% 09/01/19.....		09/01/2019.	Maturity.....		2,000,000	2,000,000	2,019,676	2,019,676	0	(19,676)	0	(19,676)	0	2,000,000	0	0	0	157,500	09/01/2019.	
25470X AE 5	DISH DBS CORP 6.750% 06/01/21.....		10/01/2019.	Barclays Capital.....		4,210,000	4,000,000	4,310,000	4,095,892	0	(28,581)	0	(28,581)	0	4,067,311	0	142,689	142,689	226,500	06/01/2021.	
25470X AW 5	DISH DBS CORP 5.875% 11/15/24.....		10/01/2019.	Various.....		4,443,750	4,500,000	4,517,500	4,511,773	0	(1,299)	0	(1,299)	0	4,510,474	0	(66,724)	(66,724)	233,531	11/15/2024.	
25654# AA 0	Dodgers Tickets LLC 5.660% 03/31/30.....		03/31/2019.	Redemption 100.0000.....		457,971	457,971	457,971	457,971	0	0	0	0	0	457,971	0	0	0	25,921	03/31/2030.	
257375 AH 8	DOMINION ENERGY GAS HOLDINGS.....		05/14/2019.	Deutsche Bank.....		5,086,800	5,000,000	5,060,900	5,038,180	0	(2,253)	0	(2,253)	0	5,035,928	0	50,872	50,872	75,500	12/15/2024.	
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201.....		07/25/2019.	Paydown.....		56,250	56,250	56,250	56,250	0	0	0	0	0	56,250	0	0	0	1,158	07/25/2047.	
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201.....		07/25/2019.	Paydown.....		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,136	07/25/2048.	
260543 CC 5	Dow Chem Co 4.250% 11/15/20.....		06/19/2019.	Call 102.7677.....		8,221,418	8,000,000	7,979,440	7,995,295	0	1,136	0	1,136	0	7,996,431	0	3,569	3,569	423,529	11/15/2020.	

E14.5

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
263534	BW 8 Du Pont E I De Nemours & Co.....		03/15/2019	Maturity.....		5,000,000	5,000,000	4,982,300	4,999,549		451	0	451	0	5,000,000	0	0	0	143,750	03/15/2019
26884L	AA 7 EQT CORP 8.125% 06/01/19.....		06/01/2019	Maturity.....		2,000,000	2,000,000	1,993,360	1,999,618		382	0	382	0	2,000,000	0	0	0	81,250	06/01/2019
27004@	AA 5 EAGLES STADIUM INC Series A No. RA-17.....		07/15/2019	Redemption 100.0000.....		369,079	369,079	369,079	369,079		0	0	0	0	369,079	0	0	0	12,726	01/15/2039
278265	AD 5 Eaton Vance Corp 3.625% 06/15/23.....		06/12/2019	Keybanc Capital Markets.....		10,333,700	10,000,000	10,061,300	10,036,370		(3,425)	0	(3,425)	0	10,032,945	0	300,755	300,755	180,243	06/15/2023
278642	AL 7 EBay Inc 3.450% 08/01/24.....		06/19/2019	Barclays Capital.....		5,135,300	5,000,000	4,903,350	4,939,935		4,608	0	4,608	0	4,944,543	0	190,757	190,757	153,333	08/01/2024
291011	BA 1 Emerson Elec Co 5.000% 04/15/19.....		04/15/2019	Maturity.....		3,000,000	3,000,000	2,971,650	2,998,980		1,020	0	1,020	0	3,000,000	0	0	0	75,000	04/15/2019
29250R	AR 7 Enbridge Energy Partners.....		03/01/2019	Maturity.....		5,000,000	5,000,000	4,997,000	5,000,000		0	0	0	0	5,000,000	0	0	0	251,875	03/01/2019
29273A	AA 4 Energizer Holdings Inc.....		10/01/2019	Barclays Capital.....		2,062,500	2,000,000	2,000,000	2,000,000		0	0	0	0	2,000,000	0	62,500	62,500	88,000	06/15/2025
29273R	AK 5 Energy Transfer Partners.....		03/15/2019	Maturity.....		3,000,000	3,000,000	2,997,840	3,000,000		0	0	0	0	3,000,000	0	0	0	145,500	03/15/2019
29275Y	AB 8 ENERSYS 5.000% 04/30/23.....		04/23/2019	Various.....		7,083,450	7,000,000	7,105,000	7,060,374		(4,164)	0	(4,164)	0	7,056,210	0	27,240	27,240	169,514	04/30/2023
29336U	AB 3 ENLINK MIDSTREAM PARTNER.....		10/03/2019	Various.....		14,523,450	15,000,000	15,409,350	15,237,441		(28,573)	0	(28,573)	0	15,208,868	0	(685,418)	(685,418)	571,389	04/01/2024
29444U	AM 8 Equinix Inc 5.375% 04/01/23.....		12/16/2019	Call 101.7920.....		6,769,168	6,650,000	6,558,625	6,602,806		9,676	0	9,676	0	6,612,482	0	37,518	37,518	551,072	04/01/2023
30219G	AF 5 Express Scripts Holding.....		10/09/2019	Tax Free Exchange.....		3,479,467	3,500,000	3,424,645	3,473,114		6,353	0	6,353	0	3,479,467	0	0	0	160,854	02/15/2022
30219G	AN 8 Express Scripts Holding.....		10/09/2019	Tax Free Exchange.....		2,499,195	2,500,000	2,498,975	2,499,122		73	0	73	0	2,499,195	0	0	0	96,708	03/01/2027
302491	AQ 8 FMC Corp 5.200% 12/15/19.....		11/08/2019	Call 100.3392.....		9,030,529	9,000,000	9,065,210	9,007,747		(6,915)	0	(6,915)	0	9,000,831	0	(831)	(831)	450,429	12/15/2019
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		1,915	0	1,915	0	9,000,000	0	0	0	360,000	07/15/2019
302635	AB 3 FS INVESTMENT CORP 4.250% 01/15/20.....		11/20/2019	Call 100.1500.....		5,007,500	5,000,000	4,981,700	4,996,029		3,382	0	3,382	0	4,999,411	0	589	589	293,785	01/15/2020
32051D	3J 9 First Horizon Asset Sec Inc SERIES 2004.....		12/01/2019	Paydown.....		355,410	355,410	342,749	343,705		11,705	0	11,705	0	355,410	0	0	0	9,745	06/25/2034
33582V	AB 4 First Niagara Fin Grp 6.750% 03/19/20.....		10/21/2019	Various.....		10,803,990	10,603,000	11,265,982	10,719,974		(76,366)	0	(76,366)	0	10,643,609	0	(40,609)	(40,609)	980,311	03/19/2020
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		(869)	0	(869)	0	4,000,497	0	(497)	(497)	237,306	02/15/2020
344868	AA 2 FOOTBALL TRUST V 5.350% 10/05/20.....		10/08/2019	Call 103.2212.....		1,678,118	1,625,749	1,625,749	1,625,749		0	0	0	0	1,625,749	0	0	0	141,763	10/05/2020
35671D	AU 9 Freeport McMoran Inc 3.550% 03/01/22.....		04/22/2019	MarketAxess.....		4,960,400	5,000,000	4,974,100	4,990,218		910	0	910	0	4,991,128	0	(30,728)	(30,728)	114,882	03/01/2022
36155W	AK 2 GCI INC 6.875% 04/15/25.....		10/01/2019	Barclays Capital.....		2,417,875	2,300,000	2,314,375	2,310,436		(1,623)	0	(1,623)	0	2,308,813	0	109,062	109,062	152,854	04/15/2025
36804P	AF 3 GATX Financial 144A 5.697% 01/02/25.....		07/02/2019	Redemption 100.0000.....		122,695	122,695	122,695	122,695		0	0	0	0	122,695	0	0	0	4,516	01/02/2025
36877*	AA 2 GENCONN ENRGY LLC No. R-28.....		07/15/2019	Redemption 100.0000.....		575,190	575,190	575,190	575,190		0	0	0	0	575,190	0	0	0	20,405	07/25/2041
372491	AG 5 GENWORTH HOLDINGS INC 4.800% 02/15/24.....		10/01/2019	Barclays Capital.....		4,264,050	4,585,000	4,620,953	4,619,358		(4,237)	0	(4,237)	0	4,615,121	0	(351,071)	(351,071)	249,424	02/15/2024
37331N	AH 4 GEORGIA-PACIFIC LLC 3.600% 03/01/25.....		05/23/2019	Cantor Fitzgerald.....		5,155,850	5,000,000	5,078,000	5,049,823		(3,071)	0	(3,071)	0	5,046,752	0	109,098	109,098	133,500	03/01/2025
375558	BF 9 Gilead Sciences Inc 3.650% 03/01/26.....		06/19/2019	Jefferies & Co.....		15,651,450	15,000,000	15,009,550	15,006,692		(470)	0	(470)	0	15,006,222	0	645,228	645,228	441,042	03/01/2026
38217V	AA 8 Goodgreen Trust SERIES 20171A CLASS A.....		12/15/2019	Paydown.....		745,312	745,312	744,965	744,970		342	0	342	0	745,312	0	0	0	16,417	10/15/2052
39949*	AA 0 HYATT HOUSE Ground Lease Trust A-2017B.....		12/15/2019	Redemption 100.0000.....		4,720	4,720	4,720	4,720		0	0	0	0	4,720	0	0	0	149	10/15/2047
39950#	AA 2 MARRIOTT GROUND 4.480% 11/15/39.....		12/15/2019	Redemption 100.0000.....		219,849	219,849	219,849	219,849		0	0	0	0	219,849	0	0	0	5,372	11/15/2039
40417Q	AA 3 HERO Funding Trust SERIES 20164A CLASS A.....		12/20/2019	Paydown.....		717,620	717,620	716,611	716,625		995	0	995	0	717,620	0	0	0	15,249	09/20/2047
40417Q	AC 9 HERO Funding Trust SERIES 20164A CLASS A.....		12/20/2019	Paydown.....		574,096	574,096	588,294	587,990		(13,894)	0	(13,894)	0	574,096	0	0	0	14,660	09/20/2047
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		1,240	0	1,240	0	1,979,834	0	0	0	50,556	10/15/2028
40573L	AW 6 HALFMOON PARENT INC 4.900% 12/15/48.....		08/28/2019	Tax Free Exchange.....		982,439	1,000,000	981,960	982,001		438	0	438	0	982,439	0	0	0	36,478	12/15/2048
41242*	AN 2 HARDWOOD FUNDING LLC M-17.....		06/07/2019	Maturity.....		6,000,000	6,000,000	6,000,000	6,000,000		0	0	0	0	6,000,000	0	0	0	101,100	06/07/2019
412822	AD 0 Harley Davidson Inc 3.500% 07/28/25.....		05/14/2019	Barclays Capital.....		4,943,200	5,000,000	5,024,700	5,017,056		(896)	0	(896)	0	5,016,161	0	(72,961)	(72,961)	140,000	07/28/2025
41884#	AA 9 HATCHET RIDGE WIND Cert R-7.....		12/14/2019	Redemption 100.0000.....		538,319	538,319	538,319	538,319		0	0	0	0	538,319	0	0	0	21,481	12/14/2029
42208@	AA 8 Home Depot (HD Salem) Notes 2 and 5.....		12/31/2019	Redemption 100.0000.....		406,774	406,774	406,774	406,774		0	0	0	0	406,774	0	0	0	14,200	11/30/2030
42217K	AS 5 HEALTH CARE REIT INC 6.125% 04/15/20.....		03/18/2019	Call 103.3698.....		2,584,246	2,500,000	2,768,600	2,549,496		(7,830)	0	(7,830)	0	2,541,666	0	(41,666)	(41,666)	149,324	04/15/2020
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		(23,974)	0	(23,974)	0	5,078,563	0	(78,563)	(78,563)	659,333	01/15/2022
42770L	AA 1 Hero Funding Trust SERIES 20151A CLASS A.....		12/20/2019	Paydown.....		1,612,758	1,612,758	1,612,028	1,612,066		692	0	692	0	1,612,758	0	0	0	37,717	09/20/2040

E14.6

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A.....		01/01/2019.	Morgan Stanley DWD.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/20/2040.
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A.....		12/20/2019.	Paydown.....		1,147,714	1,147,714	1,147,584	1,147,589	0	125	0	125	0	1,147,714	0	0	0	27,996	0	09/20/2040.
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A.....		12/20/2019.	Paydown.....		687,947	687,947	687,885	687,887	0	60	0	60	0	687,947	0	0	0	17,096	0	09/20/2041.
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A.....		12/20/2019.	Paydown.....		1,617,133	1,617,133	1,625,466	1,625,307	0	(8,174)	0	(8,174)	0	1,617,133	0	0	0	37,196	0	09/20/2041.
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A.....		12/20/2019.	Paydown.....		658,781	658,781	651,370	651,476	0	7,305	0	7,305	0	658,781	0	0	0	12,003	0	09/20/2042.
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A.....		12/22/2019.	Paydown.....		537,780	537,780	551,215	550,780	0	(13,000)	0	(13,000)	0	537,780	0	0	0	12,439	0	09/20/2042.
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A.....		12/20/2019.	Paydown.....		2,151,667	2,151,667	2,205,037	2,204,342	0	(52,675)	0	(52,675)	0	2,151,667	0	0	0	51,562	0	09/20/2048.
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A.....		12/20/2019.	Paydown.....		836,331	836,331	857,133	856,810	0	(20,480)	0	(20,480)	0	836,331	0	0	0	20,236	0	09/20/2048.
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A.....		12/20/2019.	Paydown.....		1,846,002	1,846,002	1,846,138	1,846,131	0	(129)	0	(129)	0	1,846,002	0	0	0	48,410	0	09/20/2041.
43739E AJ 6	HOMEBAHC MORTGAGE TRUST SERIES 20042 CLA		12/25/2019.	Paydown.....		929,948	929,948	835,790	836,845	0	93,102	0	93,102	0	929,948	0	0	0	14,993	0	12/25/2034.
44107T AQ 9	HOST HOTELS & RESORTS LP.....		10/15/2019.	Call 107.6741.....		2,691,853	2,500,000	2,759,350	2,590,949	0	(27,457)	0	(27,457)	0	2,563,492	0	(63,492)	(63,492)	347,686	0	10/01/2021.
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.....		11/30/2019.	Redemption 100.0000.....		131,500	131,500	85,475	85,475	0	0	0	0	0	85,475	0	46,025	46,025	3,727	0	05/31/2033.
45326T AA 6	INCITEC PIVOT FIN LLC 6.000% 12/10/19.....		12/10/2019.	Maturity.....		14,000,000	14,000,000	13,885,970	13,986,087	0	13,913	0	13,913	0	14,000,000	0	0	0	840,000	0	12/10/2019.
457153 AG 9	INGRAM MICRO INC 5.450% 12/15/24.....		10/01/2019.	Various.....		7,192,500	7,000,000	7,003,270	7,004,438	0	(566)	0	(566)	0	7,003,872	0	188,628	188,628	305,200	0	12/15/2024.
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	0	08/01/2027.
46186R AA 7	INVISTA FINANCE LLC 4.250% 10/15/19.....		10/15/2019.	Maturity.....		9,020,000	9,020,000	8,771,950	8,967,671	0	52,329	0	52,329	0	9,020,000	0	0	0	383,350	0	10/15/2019.
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser.....		12/01/2019.	Paydown.....		1,024,132	1,024,132	926,519	1,020,174	0	3,958	0	3,958	0	1,024,132	0	0	0	43,444	0	06/12/2043.
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		12/01/2019.	Paydown.....		790,434	790,434	788,582	788,619	0	1,815	0	1,815	0	790,434	0	0	0	15,832	0	07/25/2043.
48121@ AC 5	JRD HOLDINGS LLC Series 2014A No. RA-38.....		03/27/2019.	Redemption 100.0000.....		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	10,410	0	03/27/2021.
48121@ AD 3	JRD HOLDINGS LLC Series 2014B No. RB-47.....		03/27/2019.	Redemption 100.0000.....		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	0	03/27/2024.
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	0	03/15/2021.
485134 BL 3	Kansas City Power & Light.....		04/01/2019.	Maturity.....		7,000,000	7,000,000	6,992,440	6,999,750	0	250	0	250	0	7,000,000	0	0	0	250,250	0	04/01/2019.
49238# AA 5	Kerr-McGee BoomVang Platform Ser 2002-1.....		01/30/2019.	Redemption 100.0000.....		4,866	4,866	4,866	4,866	0	0	0	0	0	4,866	0	0	0	179	0	01/30/2019.
49238# AB 3	Kerr-McGee BoomVang Platform Ser 2002-2.....		01/30/2019.	Redemption 100.0000.....		3,841	3,841	3,841	3,841	0	0	0	0	0	3,841	0	0	0	142	0	01/30/2019.
494550 AZ 9	Kinder Morgan Ener Part.....		02/01/2019.	Maturity.....		4,500,000	4,500,000	4,498,785	4,500,000	0	0	0	0	0	4,500,000	0	0	0	202,500	0	02/01/2019.
500255 AR 5	Kohls Corp 4.000% 11/01/21.....		01/24/2019.	Call 102.6293.....		7,184,052	7,000,000	6,976,730	6,992,500	0	159	0	159	0	6,992,659	0	7,341	7,341	248,608	0	11/01/2021.
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20.....		12/11/2019.	Paydown.....		685,156	685,156	458,640	501,131	0	184,025	0	184,025	0	685,156	0	0	0	23,549	0	04/15/2041.
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....		12/15/2019.	Redemption 100.0000.....		231,370	231,370	233,761	232,433	0	(65)	0	(65)	0	232,368	0	(998)	(998)	9,513	0	11/15/2026.
526057 BN 3	Lennar Corporation 4.750% 11/15/22.....		10/03/2019.	Barclays Capital.....		4,756,248	4,519,000	4,381,025	4,455,247	0	11,612	0	11,612	0	4,466,859	0	289,389	289,389	191,995	0	11/15/2022.
527298 BD 4	LEVEL 3 ESCROW 5.375% 08/15/22.....		10/25/2019.	Call 100.0000.....		159,000	159,000	155,224	157,080	0	400	0	400	0	157,481	0	1,519	1,519	8,071	0	08/15/2022.
53217V AC 3	LIFE TECHNOLOGIES CORP.....		10/25/2019.	Call 101.3830.....		8,110,640	8,000,000	8,045,900	8,006,808	0	(4,707)	0	(4,707)	0	8,002,101	0	(2,101)	(2,101)	662,640	0	03/01/2020.
53217V AE 9	LIFE TECHNOLOGIES CORP.....		10/25/2019.	Call 103.6840.....		3,110,520	3,000,000	3,089,880	3,020,461	0	(9,041)	0	(9,041)	0	3,011,420	0	(11,420)	(11,420)	302,187	0	01/15/2021.
55448Q AQ 9	Mack-Cali Realty L P 4.500% 04/18/22.....		10/01/2019.	Barclays Capital.....		7,035,000	7,000,000	6,986,070	6,994,713	0	1,146	0	1,146	0	6,995,858	0	39,142	39,142	304,500	0	04/18/2022.
55608P AU 8	MACQUIRE BANK LTD 3.953% 01/15/19.....		01/15/2019.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	92,417	0	01/15/2019.
55616X AL 1	MACYS RETAIL HLDGS INC.....		04/23/2019.	Various.....		7,095,385	7,314,000	6,986,527	7,080,337	0	12,087	0	12,087	0	7,092,424	0	2,961	2,961	106,053	0	06/01/2024.
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	0	09/30/2019.
570535 AJ 3	Markel Corp 5.350% 06/01/21.....		10/18/2019.	Call 105.2605.....		12,631,254	12,000,000	11,949,920	11,985,346	0	4,617	0	4,617	0	11,989,963	0	10,037	10,037	1,196,571	0	06/01/2021.
571748 AU 6	Marsh & McLennan 4.050% 10/15/23.....		06/12/2019.	Morgan Stanley DWD.....		3,662,445	3,495,000	3,761,843	3,672,179	0	(16,555)	0	(16,555)	0	3,655,625	0	6,821	6,821	93,972	0	10/15/2023.
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	0	03/14/2026.
574599 BG 0	Masco Corp 7.125% 03/15/20.....		12/19/2019.	Various.....		6,072,089	6,000,000	6,137,990	6,023,224	0	(18,494)	0	(18,494)	0	6,004,731	0	(4,731)	(4,731)	611,214	0	03/15/2020.

E14.7

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		12/01/2019.	Paydown.....		862,878	862,878	903,865	897,579	0	(34,701)	0	(34,701)	0	862,878	0	0	0	31,746	03/25/2033.
577081 BA 9	Mattel Inc 2.350% 08/15/21.....		10/01/2019.	Barclays Capital.....		2,425,000	2,500,000	2,497,050	2,498,423	0	444	0	444	0	2,498,868	0	(73,868)	(73,868)	66,583	08/15/2021.
58013M EG 5	McDonalds Corp 5.000% 02/01/19.....		02/01/2019.	Maturity.....		3,000,000	3,000,000	2,998,980	2,999,990	0	10	0	10	0	3,000,000	0	0	0	75,000	02/01/2019.
582839 AE 6	Mead Johnson Nutrition C.....		11/01/2019.	Various.....		11,000,000	11,000,000	10,901,890	10,989,597	0	10,403	0	10,403	0	11,000,000	0	0	0	539,000	11/01/2019.
59025K AG 7	Merrill Lynch Mtg Trust SERIES 2007C1 CL.....		02/01/2019.	Paydown.....		30,428	30,428	29,779	30,260	0	168	0	168	0	30,428	0	0	0	277	06/12/2026.
595112 BC 6	Micron Technology Inc 5.500% 02/01/25.....		11/18/2019.	Various.....		7,129,823	6,939,000	6,886,341	6,895,441	0	3,130	0	3,130	0	6,898,572	0	40,428	40,428	685,901	02/01/2025.
59524E AC 6	MID-ATLANTIC MILITARY CO.....		08/01/2019.	Various.....		224,846	224,846	227,328	227,222	0	(7)	0	(7)	0	227,215	0	(2,368)	(2,368)	8,718	08/01/2050.
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31.....		12/30/2019.	Redemption 100.0000.....		195,816	195,816	195,816	195,816	0	0	0	0	0	195,816	0	0	0	7,828	06/30/2027.
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25.....		12/30/2019.	Redemption 100.0000.....		112,971	112,971	112,971	112,971	0	0	0	0	0	112,971	0	0	0	5,084	06/30/2032.
61237W AC 0	MONTEFIORE MEDICAL CENT.....		10/21/2019.	Call 100.0000.....		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,188	04/30/2032.
61237W AC 0	MONTEFIORE MEDICAL CENT.....		04/20/2019.	Redemption 100.0000.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,448	04/30/2032.
615369 AA 3	Moody's Corporation 5.500% 09/01/20.....		12/14/2019.	Call 102.4576.....		3,073,728	3,000,000	2,981,220	2,996,148	0	2,156	0	2,156	0	2,998,305	0	1,695	1,695	285,936	09/01/2020.
617446 8C 6	Morgan Stanley 4.000% 07/23/25.....		06/25/2019.	Citigroup Global.....		5,351,850	5,000,000	5,117,700	5,082,297	0	(5,463)	0	(5,463)	0	5,076,834	0	275,016	275,016	185,556	07/23/2025.
62425* AA 5	Mountain Prairie Wind Notes 30 and 31.....		12/18/2019.	Call 123.9179.....		7,320,417	5,907,475	5,907,475	5,907,475	0	0	0	0	0	5,907,475	0	0	0	1,803,702	03/25/2030.
62425* AA 5	Mountain Prairie Wind Notes 30 and 31.....		12/15/2019.	Redemption 100.0000.....		358,594	358,594	358,594	358,594	0	0	0	0	0	358,594	0	0	0	16,188	03/25/2030.
62819# AA 5	MUSTANG HILLS LLC No. 11.....		11/30/2019.	Various.....		529,327	529,327	529,327	529,327	0	0	0	0	0	529,327	0	0	0	21,909	11/30/2035.
62927# AF 3	NFL VENTURES Ser 2015-A Tranche C No.RC.....		10/15/2019.	Redemption 100.0000.....		282,253	282,253	282,253	282,253	0	0	0	0	0	282,253	0	0	0	7,388	04/15/2031.
62927# AG 1	NFL VENTURES Ser 2015-A Tranche D No RD.....		10/15/2019.	Redemption 100.0000.....		216,962	216,962	216,962	216,962	0	0	0	0	0	216,962	0	0	0	5,826	04/15/2032.
631103 AD 0	Nasdaq Stock Market Inc.....		05/01/2019.	Call 101.9527.....		2,039,053	2,000,000	2,003,180	2,000,458	0	(144)	0	(144)	0	2,000,314	0	(314)	(314)	127,237	01/15/2020.
637071 AJ 0	National Oilwell Varco Inc.....		12/04/2019.	Call 102.3140.....		7,307,266	7,142,000	6,610,421	6,829,988	0	69,433	0	69,433	0	6,899,421	0	242,579	242,579	352,505	12/01/2022.
63860U AK 6	NATIONSTAR MORT/CAP CORP.....		10/09/2019.	Call 100.0000.....		177,000	177,000	169,467	173,594	0	989	0	989	0	174,584	0	2,416	2,416	14,637	07/01/2021.
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.
64079* AB 8	Neptune Regional Transmission.....		12/31/2019.	Redemption 100.0000.....		243,499	243,499	243,499	243,499	0	0	0	0	0	243,499	0	0	0	9,451	06/30/2027.
64758# AA 4	NEW ORGANIC 6.750% 09/15/38.....		10/15/2019.	Redemption 100.0000.....		53,359	53,359	53,359	53,359	0	287	0	287	0	53,646	0	(287)	(287)	2,979	09/15/2038.
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32.....		12/15/2019.	Redemption 100.0000.....		305,708	305,708	305,708	305,708	0	0	0	0	0	305,708	0	0	0	7,962	08/15/2032.
64761* AA 3	NEW ORLEANS 4.467% 03/15/33.....		12/15/2019.	Redemption 100.0000.....		231,697	231,697	231,697	231,697	0	0	0	0	0	231,697	0	0	0	5,659	03/15/2033.
651229 AQ 2	Newell Rubbermaid Inc 4.700% 08/15/20.....		04/23/2019.	MarketAxess.....		2,034,140	2,000,000	2,038,080	2,007,890	0	(1,481)	0	(1,481)	0	2,006,409	0	27,731	27,731	65,278	08/15/2020.
651229 AQ 9	Newell Rubbermaid Inc 4.000% 12/01/24.....		07/24/2019.	Various.....		9,613,900	9,500,000	9,604,715	9,565,920	0	(5,691)	0	(5,691)	0	9,560,229	0	53,671	53,671	234,078	12/01/2024.
655844 BC 1	Norfolk & Southn Corp 5.900% 06/15/19.....		06/15/2019.	Maturity.....		5,000,000	5,000,000	4,987,500	4,999,275	0	725	0	725	0	5,000,000	0	0	0	147,500	06/15/2019.
67085K AA 0	OFFUTT AFB AMERICA FIRST.....		09/01/2019.	Redemption 100.0000.....		16,450	16,450	17,418	17,389	0	(8)	0	(8)	0	17,381	0	(931)	(931)	647	09/01/2050.
67389M AC 5	Oaks 2015-1 Series 2015-1.....		12/01/2019.	Paydown.....		1,266,088	1,266,088	1,269,451	1,269,043	0	(2,955)	0	(2,955)	0	1,266,088	0	0	0	30,100	04/25/2046.
675232 AA 0	Oceaneering Intl Inc 4.650% 11/15/24.....		04/22/2019.	MarketAxess.....		1,081,030	1,153,000	1,148,549	1,150,132	0	133	0	133	0	1,150,265	0	(69,235)	(69,235)	23,680	11/15/2024.
677071 AT 9	OHANA MILITARY COMM LLC.....		05/06/2019.	Seaport Group.....		11,765,074	12,080,000	11,368,246	11,519,132	0	14,641	0	14,641	0	11,533,773	0	231,302	231,302	193,921	10/01/2026.
677071 AT 9	OHANA MILITARY COMM LLC.....		04/01/2019.	Redemption 100.0000.....		640,000	640,000	602,291	610,285	0	1,614	0	1,614	0	611,899	0	28,101	28,101	8,486	10/01/2026.
677071 AU 6	OHANA MILITARY COMM LLC.....		10/01/2019.	Redemption 100.0000.....		71,253	71,253	86,175	85,390	0	(186)	0	(186)	0	85,204	0	(13,951)	(13,951)	3,224	10/01/2051.
67740Q AF 3	OHIO NAT FINANCIAL SRVS.....		05/10/2019.	Call 103.4210.....		9,898,424	9,571,000	10,895,626	9,819,813	0	(64,933)	0	(64,933)	0	9,754,880	0	(183,880)	(183,880)	649,448	04/30/2020.
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.
69349L AG 3	PNC BANK NA 2.700% 11/01/22.....		06/11/2019.	Keybank Capital Markets.....		10,020,400	10,000,000	9,724,400	9,841,284	0	17,605	0	17,605	0	9,858,889	0	161,511	161,511	166,500	11/01/2022.
69351U AG 8	PPL Electric Utilities Corp Ser B.....		12/04/2019.	Call 103.1045.....		9,279,408	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	728,745	12/15/2020.
69359* AA 0	PGA Tour Investments Finance.....		06/15/2019.	Redemption 100.0000.....		250,491	250,491	250,491	250,491	0	0	0	0	0	250,491	0	0	0	(3,355)	06/15/2019.
69373V AA 3	Pacefunding SERIES 20181A CLASS AA.....		12/20/2019.	Paydown.....		2,720,034	2,720,034	2,720,034	2,720,034	0	0	0	0	0	2,720,034	0	0	0	102,077	09/20/2049.

E14.8

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
69373V AB 1	Pacefunding SERIES 20181A CLASS AB.....		12/20/2019.	Paydown.....		2,720,034	2,720,034	2,720,034	2,720,034	0	0	0	0	0	2,720,034	0	0	0	0	52,449	09/20/2049.
69373V AC 9	Pacefunding SERIES 20181A CLASS BA.....		12/20/2019.	Paydown.....		952,732	952,732	952,732	952,732	0	0	0	0	0	952,732	0	0	0	0	37,033	09/20/2049.
69373V AD 7	Pacefunding SERIES 20181A CLASS BB.....		12/20/2019.	Paydown.....		653,498	653,498	653,498	653,498	0	0	0	0	0	653,498	0	0	0	0	6,068	09/20/2049.
69375P AA 4	Pacefunding SERIES 20182A CLASS AA.....		12/19/2019.	Paydown.....		2,537,652	2,537,652	2,537,652	2,537,652	0	0	0	0	0	2,537,652	0	0	0	0	86,789	09/22/2053.
69375P AB 2	Pacefunding SERIES 20182A CLASS AB.....		12/19/2019.	Paydown.....		183,869	183,869	183,869	183,869	0	0	0	0	0	183,869	0	0	0	0	7,710	09/22/2053.
694308 GJ 0	Pacific Gas & Elec Co 5.800% 03/01/37.....		04/01/2019.	Citigroup Global.....		4,825,000	5,000,000	4,659,000	4,659,000	0	0	0	0	0	4,659,000	0	166,000	166,000	0	0	03/01/2037.
694308 GY 7	Pacific Gas & Elec Co 4.500% 12/15/41.....		03/29/2019.	Deutsche Bank.....		3,210,480	3,744,000	2,964,911	2,964,911	0	0	0	0	0	2,964,911	0	245,569	245,569	0	0	12/15/2041.
694308 HN 0	Pacific Gas & Elec Co 4.250% 03/15/46.....		04/01/2019.	Citigroup Global.....		2,134,388	2,595,000	2,030,821	2,030,821	0	0	0	0	0	2,030,821	0	103,566	103,566	0	0	03/15/2046.
694308 HY 6	Pacific Gas & Elec Co 3.950% 12/01/47.....		04/05/2019.	Various.....		5,200,000	6,500,000	4,919,460	4,919,460	0	0	0	0	0	4,919,460	0	280,540	280,540	0	0	12/01/2047.
703481 A@ 0	Patterson UTI Energy Inc Series B No. RB.....		12/16/2019.	Call 105.1274.....		10,512,743	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,023,957	06/14/2022.	
714046 AE 9	Perkinelmer Inc 5.000% 11/15/21.....		10/13/2019.	Call 106.2622.....		4,250,490	4,000,000	3,974,880	3,991,552	0	2,179	0	2,179	0	3,993,730	0	6,270	6,270	432,712	11/15/2021.	
718172 BL 2	Philip Morris International.....		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.	
72703P AB 9	Planet Fitness Master Issuer SERIES 2018.....		12/05/2019.	Paydown.....		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,958	09/05/2048.	
747525 AF 0	QUALCOMM Inc 3.450% 05/20/25.....		07/15/2019.	Citigroup Global.....		5,181,850	5,000,000	4,789,750	4,851,643	0	11,193	0	11,193	0	4,862,837	0	319,013	319,013	113,563	05/20/2025.	
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.	
74836J AF 0	Questar Market Resources.....		11/22/2019.	Call 101.2870.....		4,557,915	4,500,000	4,695,645	4,528,691	0	(21,766)	0	(21,766)	0	4,506,925	0	(6,925)	(6,925)	432,765	03/01/2020.	
749685 AR 4	RPM Inc 6.125% 10/15/19.....		10/15/2019.	Maturity.....		5,000,000	5,000,000	5,019,675	5,002,001	0	(2,001)	0	(2,001)	0	5,000,000	0	0	0	306,250	10/15/2019.	
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.	
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.	
758202 AG 0	Reed Elsevier Capital 8.625% 01/15/19.....		01/15/2019.	Maturity.....		3,000,000	3,000,000	2,988,360	2,999,936	0	64	0	64	0	3,000,000	0	0	0	129,375	01/15/2019.	
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A.....		12/20/2019.	Paydown.....		336,295	336,295	336,206	336,194	0	101	0	101	0	336,295	0	0	0	7,280	09/20/2052.	
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35.....		09/30/2019.	Various.....		662,426	662,426	662,426	662,426	0	0	0	0	0	662,426	0	0	0	22,859	03/31/2035.	
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.	
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.	
78442F EJ 3	SLM Corp 8.000% 03/25/20.....		11/21/2019.	Various.....		8,833,065	8,658,000	8,353,742	8,590,134	0	48,218	0	48,218	0	8,638,352	0	19,648	19,648	975,449	03/25/2020.	
78486Q AC 5	SVB Financial Group 5.375% 09/15/20.....		12/20/2019.	Call 102.3986.....		1,383,406	1,351,000	1,411,590	1,364,690	0	(7,642)	0	(7,642)	0	1,357,048	0	(6,048)	(6,048)	124,185	09/15/2020.	
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29.....		12/31/2019.	Redemption 100.0000.....		426,006	426,006	426,006	426,006	0	0	0	0	0	426,006	0	0	0	9,567	05/31/2029.	
806851 AG 6	SCHLUMBERGER HLDGS CORP.....		04/11/2019.	Tax Free Exchange.....		918,190	935,000	917,338	917,596	0	595	0	595	0	918,190	0	0	0	10,685	12/21/2025.	
816851 AK 5	Sempra Energy 9.800% 02/15/19.....		02/15/2019.	Maturity.....		2,500,000	2,500,000	2,488,800	2,499,781	0	219	0	219	0	2,500,000	0	0	0	122,500	02/15/2019.	
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS.....		12/20/2019.	Paydown.....		188,469	188,469	170,977	175,176	0	13,293	0	13,293	0	188,469	0	0	0	2,698	05/20/2035.	
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS.....		12/01/2019.	Paydown.....		315,192	315,192	282,697	287,296	0	27,896	0	27,896	0	315,192	0	0	0	4,955	04/25/2043.	
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS.....		12/01/2019.	Paydown.....		696,372	696,372	654,188	659,982	0	36,390	0	36,390	0	696,372	0	0	0	12,206	05/25/2043.	
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS.....		12/01/2019.	Paydown.....		948,616	948,616	899,406	905,185	0	43,431	0	43,431	0	948,616	0	0	0	21,184	07/25/2042.	
828807 CG 0	Simon Property Group LP.....		10/07/2019.	Call 104.7603.....		10,476,029	10,000,000	10,374,690	10,116,300	0	(32,307)	0	(32,307)	0	10,083,992	0	(83,992)	(83,992)	826,654	12/01/2021.	
83421# AA 1	SOLGEN LLC 3.930% 09/30/36.....		12/31/2019.	Various.....		492,953	492,953	492,953	492,953	0	0	0	0	0	492,953	0	0	0	16,935	09/30/2036.	
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2.....		12/20/2019.	Paydown.....		135,000	135,000	135,548	135,535	0	(535)	0	(535)	0	135,000	0	0	0	2,945	02/20/2048.	
837004 CK 4	South Carolina Elec & Gas Co.....		02/26/2019.	Call 101.1360.....		15,170,400	15,000,000	14,969,100	14,970,548	0	90	0	90	0	14,970,638	0	29,362	29,362	291,692	06/15/2046.	
84474Y AA 4	SW AIRLINES 07-1 TRUST.....		08/01/2019.	Various.....		757,526	757,526	669,324	731,482	0	2,942	0	2,942	0	734,424	0	23,102	23,102	35,361	02/01/2024.	

E14.9

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
84858@ AA 3	SPIRIT 2015-1 4.930% 04/01/23.....		10/01/2019.	Redemption 100.0000.....		595,556	595,556	595,556	595,556	0	0	0	0	0	595,556	0	0	0	22,021	04/01/2023.
84860* AB 9	Spirits of St. Louis BB Club No. R-22.....		12/31/2019.	Redemption 100.0000.....		84,499	84,499	84,499	84,499	0	0	0	0	0	84,499	0	0	0	2,261	06/30/2036.
848609 AA 1	SPIRITS NEWCO No. R-43.....		12/31/2019.	Various.....		199,834	199,834	199,834	199,834	0	0	0	0	0	199,834	0	0	0	8,014	06/30/2036.
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.
84861C AB 1	Spirit Master Funding LLC 2014-4A Class.....		08/01/2019.	Paydown.....		697,295	697,295	695,596	695,589	0	1,706	0	1,706	0	697,295	0	0	0	12,620	01/20/2045.
85234# AB 1	STADIUM FUNDING TRUST No. 57.....		04/01/2019.	Redemption 100.0000.....		226,601	226,601	226,601	226,601	0	0	0	0	0	226,601	0	0	0	5,665	04/01/2039.
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.
863667 AF 8	Stryker Corporation 3.375% 05/15/24.....		05/14/2019.	JP Morgan.....		5,105,850	5,000,000	5,002,900	5,001,927	0	(123)	0	(123)	0	5,001,805	0	104,045	104,045	84,844	05/15/2024.
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A.....		07/20/2019.	Paydown.....		359,442	359,442	359,366	359,345	0	98	0	98	0	359,442	0	0	0	8,899	07/20/2048.
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181.....		10/30/2019.	Paydown.....		380,664	380,664	375,050	375,054	0	5,610	0	5,610	0	380,664	0	0	0	6,264	04/30/2049.
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181.....		11/20/2019.	Paydown.....		665,983	665,983	665,792	665,777	0	206	0	206	0	665,983	0	0	0	21,029	11/20/2048.
871829 AM 9	Sysco Corp 5.375% 03/17/19.....		03/17/2019.	Maturity.....		7,000,000	7,000,000	6,952,470	6,998,743	0	1,257	0	1,257	0	7,000,000	0	0	0	188,125	03/17/2019.
87236Y AA 6	TD AMERITRADE HOLDING CO.....		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.
87236Y AG 3	TD AMERITRADE HOLDING CO.....		07/01/2019.	ATHENE.....		2,004,607	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	4,607	4,607	38,526	11/01/2021.
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22.....		01/02/2019.	Redemption 100.0000.....		271,499	271,499	271,499	271,499	0	0	0	0	0	271,499	0	0	0	7,360	01/02/2022.
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS.....		11/25/2019.	Paydown.....		145,000	145,000	145,483	145,451	0	(451)	0	(451)	0	145,000	0	0	0	3,967	05/25/2046.
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS.....		11/25/2019.	Paydown.....		77,500	77,500	82,457	82,266	0	(4,766)	0	(4,766)	0	77,500	0	0	0	2,407	05/25/2046.
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS.....		11/28/2019.	Paydown.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,046	11/25/2048.
88031V AA 7	Tenaska Gateway Partners 144A.....		12/30/2019.	Redemption 100.0000.....		451,654	451,654	451,654	451,654	0	0	0	0	0	451,654	0	0	0	17,084	12/30/2023.
880349 AR 6	Tenneco Automotive Inc.....		10/01/2019.	Barclays Capital.....		687,860	844,000	844,000	844,000	0	0	0	0	0	844,000	0	(156,140)	(156,140)	51,343	07/15/2026.
88159D AA 3	TES LLC SERIES 20171A CLASS A.....		10/20/2019.	Paydown.....		153,452	153,452	153,431	153,421	0	31	0	31	0	153,452	0	0	0	4,933	10/20/2047.
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201.....		02/20/2019.	Paydown.....		126,335	126,335	126,326	126,315	0	19	0	19	0	126,335	0	0	0	2,603	02/20/2048.
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34.....		12/31/2019.	Redemption 100.0000.....		670,804	670,804	670,804	670,804	0	0	0	0	0	670,804	0	0	0	20,148	06/30/2034.
883556 BC 5	Thermo Fisher Scientific Inc.....		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.
88642R AA 7	TIDEWATER INC 8.000% 08/01/22.....		11/26/2019.	Call 105.5000.....		1,378,660	1,306,787	1,320,714	1,317,374	0	(2,399)	0	(2,399)	0	1,314,975	0	(8,188)	(8,188)	204,107	08/01/2022.
887315 BN 8	Time Warner Inc 6.625% 05/15/29.....		06/05/2019.	Tax Free Exchange.....		5,092,836	5,000,000	5,151,300	5,095,667	0	(2,831)	0	(2,831)	0	5,092,836	0	0	0	170,625	05/15/2029.
887317 AE 5	Time Warner Inc 6.200% 03/15/40.....		06/05/2019.	Tax Free Exchange.....		3,954,469	4,000,000	3,946,720	3,954,018	0	450	0	450	0	3,954,469	0	0	0	128,000	03/15/2040.
887317 AH 8	Time Warner Inc 6.100% 07/15/40.....		06/05/2019.	Tax Free Exchange.....		1,998,817	2,000,000	1,998,620	1,998,805	0	12	0	12	0	1,998,817	0	0	0	63,000	07/15/2040.
887317 AK 1	Time Warner Inc 4.750% 03/29/21.....		03/27/2019.	Call 103.9762.....		4,159,047	4,000,000	4,106,200	4,028,439	0	(2,838)	0	(2,838)	0	4,025,601	0	(25,601)	(25,601)	252,991	03/29/2021.
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....		12/31/2019.	Redemption 100.0000.....		348,000	348,000	348,000	348,000	0	0	0	0	0	348,000	0	0	0	6,398	06/30/2047.
89417E AF 6	TRAVELERS COS INC 5.900% 06/02/19.....		06/02/2019.	Maturity.....		7,000,000	7,000,000	7,473,400	7,026,505	0	(26,505)	0	(26,505)	0	7,000,000	0	0	0	206,500	06/02/2019.
896818 AL 5	TRIUMPH GROUP INC 5.250% 06/01/22.....		10/01/2019.	Barclays Capital.....		4,975,000	5,000,000	5,056,250	5,014,868	0	(7,799)	0	(7,799)	0	5,007,068	0	(32,068)	(32,068)	220,208	06/01/2022.
90131H AE 5	21ST CENTURY FOX AMERICA.....		03/20/2019.	Tax Free Exchange.....		2,999,270	3,000,000	2,998,770	2,999,244	0	26	0	26	0	2,999,270	0	0	0	60,042	09/15/2024.
90131H BB 0	21ST CENTURY FOX AMERICA.....		03/21/2019.	Tax Free Exchange.....		10,229,970	8,735,000	10,625,167	10,257,641	0	(27,671)	0	(27,671)	0	10,229,970	0	0	0	150,048	06/30/2028.
90131H BQ 7	21ST CENTURY FOX AMERICA.....		03/20/2019.	Tax Free Exchange.....		1,674,310	1,400,000	1,688,302	1,675,839	0	(1,529)	0	(1,529)	0	1,674,310	0	0	0	52,821	02/15/2041.
90131H CD 5	21ST CENTURY FOX AMERICA.....		03/20/2019.	Tax Free Exchange.....		2,996,782	3,000,000	2,996,670	2,996,770	0	12	0	12	0	2,996,782	0	0	0	52,479	11/15/2046.
90265E AG 5	UDR INC 4.625% 01/10/22.....		11/01/2019.	Various.....		6,329,280	6,000,000	5,977,770	5,992,143	0	2,060	0	2,060	0	5,994,202	0	5,798	5,798	692,365	01/10/2022.
904311 AA 5	Under Armour Inc Class A.....		10/01/2019.	Barclays Capital.....		9,550,000	10,000,000	9,987,750	9,990,492	0	850	0	850	0	9,991,342	0	(441,342)	(441,342)	260,000	06/15/2026.
904764 AK 3	UNILEVER CAPITAL CORP 4.800% 02/15/19.....		02/15/2019.	Maturity.....		5,000,000	5,000,000	4,994,850	4,999,922	0	78	0	78	0	5,000,000	0	0	0	120,000	02/15/2019.
906548 CG 5	Union Elec Co 6.700% 02/01/19.....		02/01/2019.	Maturity.....		2,000,000	2,000,000	1,994,140	1,999,940	0	60	0	60	0	2,000,000	0	0	0	67,000	02/01/2019.
90783W AA 1	UNP RR CO 2006 PASS TRST.....		07/02/2019.	Redemption 100.0000.....		459,011	459,011	452,768	455,980	0	2	0	2	0	455,982	0	3,028	3,028	13,553	07/02/2030.

E14.10

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90931M AA 4	UNITED AIR 2016-1 A PTT.....		07/07/2019	Various.....		474,893	474,893	474,893	474,893	0	0	0	0	0	474,893	0	0	0	12,288	01/07/2030.
90931V AA 4	UNITED AIR 2018-1 A PTT.....		09/01/2019	Redemption 100.0000.....		168,763	168,763	168,645	168,652	0	11	0	11	0	168,662	0	101	101	4,956	03/01/2030.
90932D AA 3	UNITED AIR 2016-2 A PTT.....		10/07/2019	Redemption 100.0000.....		264,310	264,310	264,310	264,310	0	0	0	0	0	264,310	0	0	0	6,145	04/07/2030.
911312 AK 2	United Parcel Service 5.125% 04/01/19.....		04/01/2019	Maturity.....		10,000,000	10,000,000	9,992,900	9,999,783	0	217	0	217	0	10,000,000	0	0	0	256,250	04/01/2019.
91159H HK 9	US Bancorp 3.600% 09/11/24.....		05/14/2019	Keybank Capital Markets.....		5,155,800	5,000,000	5,033,250	5,021,809	0	(1,305)	0	(1,305)	0	5,020,504	0	135,296	135,296	122,500	09/11/2024.
913017 AT 6	United Technologies Corp.....		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.
91324P CP 5	UnitedHealth Group Inc.....		06/11/2019	Citigroup Global.....		11,567,160	11,000,000	11,039,910	11,027,709	0	(1,714)	0	(1,714)	0	11,025,995	0	541,165	541,165	375,833	07/15/2025.
91823A AA 9	VB-S1 Issuer LLC SERIES 20161A CLASS C.....		06/14/2019	Barclays Capital.....		5,000,391	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	391	391	77,902	06/15/2046.
91845# AA 2	Verizon Communications Inc Series A1 No.....		12/15/2019	Various.....		173,982	173,982	173,982	173,982	0	0	0	0	0	173,982	0	0	0	3,648	05/15/2035.
91913Y AR 1	Valero Energy Corp 6.125% 02/01/20.....		04/25/2019	Call 102.4790.....		2,049,580	2,000,000	1,999,540	1,999,957	0	12	0	12	0	1,999,969	0	31	31	139,413	02/01/2020.
920355 AF 1	Valspar Corp 7.250% 06/15/19.....		06/15/2019	Maturity.....		6,000,000	6,000,000	5,995,520	5,999,710	0	290	0	290	0	6,000,000	0	0	0	217,500	06/15/2019.
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181		12/16/2019	Paydown.....		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	661	02/16/2043.
92277G AE 7	VENTAS REALTY LP 3.500% 02/01/25.....		06/11/2019	Wells Fargo Funds.....		5,113,200	5,000,000	4,994,450	4,996,461	0	236	0	236	0	4,996,697	0	116,503	116,503	151,667	02/01/2025.
92783# AA 4	VA INTL GATEWAY No. 62.....		12/31/2019	Redemption 100.0000.....		137,387	137,387	137,387	137,387	0	0	0	0	0	137,387	0	0	0	3,570	06/30/2030.
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A		10/30/2019	Paydown.....		106,459	106,459	106,424	106,414	0	44	0	44	0	106,459	0	0	0	3,546	04/30/2048.
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20.....		12/25/2019	Paydown.....		308,683	308,683	293,153	303,586	0	5,098	0	5,098	0	308,683	0	0	0	5,266	10/25/2045.
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.
931422 AE 9	Walgreen Co 5.250% 01/15/19.....		01/15/2019	Maturity.....		31,000	31,000	32,717	31,008	0	(8)	0	(8)	0	31,000	0	0	0	814	01/15/2019.
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.
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A		06/12/2019	Deutsche Bank.....		4,937,500	4,937,500	4,937,500	4,937,500	0	0	0	0	0	4,937,500	0	0	0	95,354	03/15/2048.
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A		12/15/2019	Paydown.....		112,500	112,500	112,500	112,500	0	0	0	0	0	112,500	0	0	0	2,549	03/15/2048.
95829T AA 3	WESTERN GROUP HOUSING LP.....		09/16/2019	Various.....		28,784	28,784	39,762	39,525	0	(48)	0	(48)	0	39,477	0	(10,693)	(10,693)	1,466	03/15/2057.
96038# AA 8	WESTIN 4.453% 07/15/47.....		12/15/2019	Redemption 100.0000.....		72,475	72,475	72,475	72,475	0	0	0	0	0	72,475	0	0	0	1,829	07/15/2047.
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35.....		12/15/2019	Redemption 100.0000.....		501,447	501,447	501,447	501,447	0	0	0	0	0	501,447	0	0	0	12,224	01/15/2035.
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33.....		12/31/2019	Various.....		444,444	444,444	444,444	444,444	0	0	0	0	0	444,444	0	0	0	10,194	12/18/2034.
97381W AZ 7	Windstream Corp 6.375% 08/01/23.....		02/28/2019	Goldman Sachs & Company.....		452,500	2,000,000	1,400,000	1,400,000	0	15,683	0	15,683	0	1,415,683	0	(963,183)	(963,183)	63,750	08/01/2023.
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014.....		12/01/2019	Paydown.....		324,862	324,862	336,333	334,682	0	(9,820)	0	(9,820)	0	324,862	0	0	0	8,005	06/20/2044.
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015.....		12/01/2019	Paydown.....		1,412,171	1,412,171	1,415,702	1,414,912	0	(2,740)	0	(2,740)	0	1,412,171	0	0	0	30,589	08/20/2034.
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.
98162J AQ 9	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA		05/10/2019	Morgan Stanley DWD.....		18,118,750	20,000,000	17,735,004	17,982,254	0	64,104	0	64,104	0	18,046,359	0	72,392	72,392	327,592	11/10/2036.
98310W AJ 7	WYNDHAM WORLDWIDE 4.250% 03/01/22.....		04/23/2019	Barclays Capital.....		2,005,300	2,000,000	1,996,140	1,998,592	0	131	0	131	0	1,998,723	0	6,577	6,577	55,250	03/01/2022.
98310W AL 2	WYNDHAM WORLDWIDE 3.900% 03/01/23.....		04/23/2019	Barclays Capital.....		2,962,800	3,000,000	2,994,780	2,997,598	0	167	0	167	0	2,997,765	0	(34,965)	(34,965)	76,050	03/01/2023.
983130 AV 7	WYNN LAS VEGAS LLC/CORP.....		10/01/2019	Various.....		5,761,250	5,500,000	5,433,750	5,455,037	0	4,680	0	4,680	0	5,459,718	0	301,532	301,532	329,389	03/01/2025.
984121 CA 9	Xerox Corp 5.625% 12/15/19.....		12/15/2019	Maturity.....		1,200,000	1,200,000	1,196,700	1,199,605	0	395	0	395	0	1,200,000	0	0	0	67,500	12/15/2019.
98956P AA 0	Zimmer Holdings Inc 4.625% 11/30/19.....		11/30/2019	Maturity.....		4,000,000	4,000,000	4,019,090	4,002,143	0	(2,143)	0	(2,143)	0	4,000,000	0	0	0	185,000	11/30/2019.
00908P AA 5	AIR CANADA 2017-1AA PTT.....	A	07/15/2019	Redemption 100.0000.....		512,000	512,000	483,748	484,153	0	634	0	634	0	484,787	0	27,213	27,213	12,672	01/15/2030.
07317Q AG 0	BAYTEX ENERGY CORP 5.625% 06/01/24.....	A	10/01/2019	Various.....		5,460,000	6,000,000	5,950,000	5,967,709	0	3,499	0	3,499	0	5,971,208	0	(511,208)	(511,208)	283,125	06/01/2024.
15135U AD 1	CENOVUS ENERGY INC 5.700% 10/15/19.....	A	10/15/2019	Maturity.....		2,500,000	2,500,000	2,540,371	2,503,998	0	(3,998)	0	(3,998)	0	2,500,000	0	0	0	142,500	10/15/2019.
380956 AE 2	GOLDCORP INC 5.450% 06/09/44.....	A	04/30/2019	Tax Free Exchange.....		12,200,971	11,531,000	12,223,874	12,205,223	0	(4,253)	0	(4,253)	0	12,200,971	0	0	0	11,531	06/09/2044.

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
448055 AF 0	HUSKY ENERGY INC 7.250% 12/15/19.....	A	12/15/2019.	Various.....		8,725,000	8,725,000	9,237,793	8,785,908	0	(60,908)	0	(60,908)	0	8,725,000	0	0	0	632,563	12/15/2019.
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25.....	A	07/05/2019.	Redemption 100.0000.....		322,183	322,183	322,183	322,183	0	0	0	0	0	322,183	0	0	0	9,116	09/30/2025.
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.
960410 AC 2	WESTJET AIRLINES LTD 3.500% 06/16/21.....	A	10/01/2019.	Various.....		4,007,500	4,000,000	3,994,560	3,997,209	0	597	0	597	0	3,997,806	0	9,694	9,694	82,056	06/16/2021.
000000 00 0	CGG SA 5.895% 02/21/24.....	D	02/05/2019.	Barclays Capital.....		1,935,470	1,763,526	1,670,006	1,680,819	0	1,307	0	1,307	0	1,682,126	0	253,344	253,344	24,841	02/21/2024.
02364W AV 7	America Movil SA de CV.....	D	05/15/2019.	Call 102.0879.....		3,686,393	3,611,000	3,535,021	3,598,326	0	3,668	0	3,668	0	3,601,995	0	9,005	9,005	188,237	03/30/2020.
03754W AG 6	Apex Credit CLO LLC SERIES 20161A CLASS.....	D	10/27/2019.	Paydown.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	365,347	10/27/2028.
03938L AU 8	Arcelormittal 5.500% 03/01/21.....	D	12/27/2019.	Various.....		2,045,549	2,000,000	1,872,380	1,963,966	0	15,807	0	15,807	0	1,979,773	0	20,227	20,227	190,993	03/01/2021.
05530Q AK 6	BAT INTL FINANCE PLC 3.950% 06/15/25.....	D	06/11/2019.	Citigroup Global.....		10,183,700	10,000,000	10,101,100	10,069,715	0	(4,303)	0	(4,303)	0	10,065,411	0	118,289	118,289	195,306	06/15/2025.
055451 AH 1	BHP Billiton Finance 6.500% 04/01/19.....	D	04/01/2019.	Maturity.....		5,000,000	5,000,000	4,983,950	4,999,474	0	526	0	526	0	5,000,000	0	0	0	162,500	04/01/2019.
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.
05565Q CS 5	BP CAPITAL MARKETS PLC.....	D	06/25/2019.	Goldman Sachs & Company.....		10,533,800	10,000,000	10,001,300	10,001,060	0	(80)	0	(80)	0	10,000,979	0	532,821	532,821	228,793	11/04/2024.
08860H AA 2	BHARTI AIRTEL LTD 4.375% 06/10/25.....	D	11/01/2019.	Barclays Capital.....		3,011,958	3,000,000	3,012,430	3,010,254	0	(1,188)	0	(1,188)	0	3,009,066	0	2,892	2,892	118,344	06/10/2025.
12518X AA 5	CENT CLO LP 13-19A 3.266% 10/29/25.....	D	10/29/2019.	Paydown.....		2,939,997	2,939,997	2,875,883	2,893,877	0	46,120	0	46,120	0	2,939,997	0	0	0	81,073	10/29/2025.
21685W DF 1	COOPERATIVE RABOBANK UA.....	D	06/19/2019.	Stifel, Nicolaus and Co.....		5,261,466	5,100,000	5,323,074	5,237,959	0	(15,952)	0	(15,952)	0	5,222,008	0	39,458	39,458	124,228	11/09/2022.
25156P AN 3	Deutsche Telekom Int Fin.....	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.
268317 AS 3	ELECTRICITE DE FRANCE SA.....	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.
26835P AC 4	EDP FINANCE BV 4.900% 10/01/19.....	D	10/01/2019.	Maturity.....		1,000,000	1,000,000	993,600	999,407	0	593	0	593	0	1,000,000	0	0	0	49,000	10/01/2019.
294829 AA 4	ERICSSON LM 4.125% 05/15/22.....	D	04/24/2019.	Stifel, Nicolaus and Co.....		8,606,250	8,500,000	8,481,885	8,493,183	0	602	0	602	0	8,493,785	0	112,465	112,465	156,807	05/15/2022.
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.
43474T AA 1	HOLCIM US FINANCE SARL.....	D	12/30/2019.	Maturity.....		1,000,000	1,000,000	1,051,570	1,007,127	0	(7,127)	0	(7,127)	0	1,000,000	0	0	0	60,000	12/30/2019.
45763P AF 3	INMARSAT FINANCE PLC 6.500% 10/01/24.....	D	12/17/2019.	Various.....		14,577,625	13,900,000	13,921,875	13,915,119	0	(3,530)	0	(3,530)	0	13,911,589	0	(11,589)	(11,589)	1,771,864	10/01/2024.
45824T AP 0	Intelsat Jackson Hldg 5.500% 08/01/23.....	D	10/01/2019.	Barclays Capital.....		1,872,500	2,000,000	1,880,000	1,925,775	0	10,808	0	10,808	0	1,936,583	0	(64,083)	(64,083)	128,944	08/01/2023.
46132F AD 2	INVESCO 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.
585055 BS 4	Medtronic PLC 3.500% 03/15/25.....	D	06/03/2019.	Jefferies & Co.....		5,235,150	5,000,000	5,030,200	5,019,410	0	(1,202)	0	(1,202)	0	5,018,208	0	216,942	216,942	126,389	03/15/2025.
61033T AA 7	Monroe Capital MML CLO SERIES 20171A CLA.....	D	12/10/2019.	BNP Paribas.....		7,767,000	8,500,000	8,006,150	8,058,320	0	25,344	0	25,344	0	8,083,664	0	(316,664)	(316,664)	926,734	04/22/2029.
66989G AA 8	NOVARTIS SECS INVEST LTD.....	D	02/10/2019.	Maturity.....		7,500,000	7,500,000	7,486,650	7,499,817	0	183	0	183	0	7,500,000	0	0	0	192,188	02/10/2019.
67077M AH 1	NUTRIEN LTD.....	D	01/15/2019.	Maturity.....		0	0	0	0	0	44	0	44	0	0	0	0	0	270,000	01/15/2019.
714294 AD 7	PERRIGO CO LTD 4.000% 11/15/23.....	D	10/09/2019.	Credit Suisse.....		5,062,800	5,000,000	5,004,250	5,002,437	0	(426)	0	(426)	0	5,002,011	0	60,789	60,789	181,111	11/15/2023.
714295 AC 6	PERRIGO FINANCE PLC 3.900% 12/15/24.....	D	10/09/2019.	Credit Suisse.....		10,249,200	10,000,000	9,992,750	9,995,372	0	520	0	520	0	9,995,892	0	253,308	253,308	320,667	12/15/2024.
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.
81725W AG 8	SENSATA TECHNOLOGIES BV.....	D	04/23/2019.	Citigroup Global.....		2,077,760	2,000,000	1,997,500	1,998,522	0	86	0	86	0	1,998,608	0	79,152	79,152	51,458	10/15/2023.
81725W AJ 2	SENSATA TECHNOLOGIES BV.....	D	04/23/2019.	Various.....		4,088,897	3,994,000	4,004,045	4,001,003	0	(277)	0	(277)	0	4,000,726	0	88,171	88,171	113,163	10/01/2025.
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22.....	D	01/31/2019.	Various.....		4,010,150	4,000,000	3,952,160	3,983,202	0	487	0	487	0	3,983,689	0	26,461	26,461	98,681	01/11/2022.
92330W AC 1	VENTURE CDO LTD SERIES 201624A CLASS A1.....	D	08/08/2019.	Various.....		14,916,595	14,900,000	14,900,000	14,900,000	0	0	0	0	0	14,900,000	0	16,595	16,595	385,829	10/20/2028.
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.
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.
92936M AB 3	WPP FINANCE 2010 4.750% 11/21/21.....	D	12/27/2019.	Call 105.0500.....		3,151,500	3,000,000	2,987,010	2,995,600	0	1,436	0	1,436	0	2,997,035	0	2,965	2,965	308,250	11/21/2021.
98372P AK 4	XL Capital Ltd 6.250% 05/15/27.....	D	06/14/2019.	Call 128.3015.....		8,339,600	6,500,000	6,548,030	6,531,384	0	(1,360)	0	(1,360)	0	6,530,048	0	(30,048)	(30,048)	2,075,383	05/15/2027.
G1591# AK 8	Britvic PLC Series D Note RD-29.....	D	12/17/2019.	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	157,200	12/17/2019.
G7333# AD 4	RPC GROUP PLC Series D Note RD-23.....	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.

E14.12

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
Q4557* AB 7	HEALTHSCOPE FIN 4.050% 05/23/26.....	D	06/06/2019.	Call 109.8512.....		8,788,100	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	961,800	05/23/2026.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					1,479,139,691	1,444,245,946	1,459,157,748	1,451,267,272	1,059,770	(309,156)	0	750,614	0	1,452,017,879	0	10,742,473	10,742,473	70,405,530	XXX
<b>Bonds - Hybrid Securities</b>																				
749770 AQ 6	RABOBANK NEDERLAND 2.017% 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.
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
<b>Bonds - Unaffiliated Bank Loans</b>																				
05377J AP 7	AVIS BUDGET CAR RENTAL LLC SYNDICATED ..		12/31/2019.	Redemption 100.0000.....		148,593	148,593	148,820	148,811	0	(22)	0	(22)	0	148,789	0	(196)	(196)	4,427	03/15/2025.
12543B AL 8	CH HOLD CORP SYNDICATED BANK LOAN.....		02/05/2019.	Redemption 100.0000.....		750,000	750,000	746,250	746,884	0	37	0	37	0	746,921	0	3,079	3,079	7,519	02/01/2025.
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK ..		09/19/2019.	Call 100.0000.....		477,164	477,164	475,409	475,682	0	198	0	198	0	475,880	0	1,284	1,284	14,940	09/19/2025.
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK ..		07/31/2019.	Redemption 100.0000.....		68,166	68,166	67,916	67,955	0	19	0	19	0	67,973	0	193	193	1,412	09/19/2025.
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK ..		12/31/2019.	Redemption 100.0000.....		3,692,320	3,692,320	3,653,089	3,661,100	0	2,905	0	2,905	0	3,664,005	0	28,315	28,315	102,272	06/30/2024.
40471* AA 4	FIRMA First Lien Term Loan.....		06/28/2019.	Direct-Private Placement.....		7,500	7,500	7,406	7,406	0	10	0	10	0	7,417	0	83	83	215	07/13/2023.
40471* AA 4	FIRMA First Lien Term Loan.....		12/31/2019.	Redemption 100.0000.....		22,500	22,500	22,219	22,219	0	38	0	38	0	22,257	0	243	243	973	07/13/2023.
513076 AZ 2	LAMAR MEDIA CORP SYNDICATED BANK LOAN ..		12/31/2019.	Redemption 100.0000.....		12,500	12,500	12,484	12,486	0	1	0	1	0	12,487	0	13	13	192	03/15/2025.
51783Q AP 3	LAS VEGAS SANDS LLC SYNDICATED BANK ..		07/31/2019.	Redemption 100.0000.....		14,738,625	14,738,625	14,760,261	14,758,214	0	(1,646)	0	(1,646)	0	14,756,568	0	(17,943)	(17,943)	366,128	03/27/2025.
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK ..		07/31/2019.	Redemption 100.0000.....		682,500	682,500	697,501	695,097	0	(2,096)	0	(2,096)	0	693,001	0	(10,501)	(10,501)	16,973	04/26/2022.
BL2648 48 5	Paperworks Industries Inc Bank Loan.....		02/01/2019.	Redemption 100.0000.....		133,326	133,326	126,660	127,511	0	68	0	68	0	127,579	0	5,747	5,747	1,422	02/22/2023.
87951Y AS 0	TELESAT LLC SYNDICATED BANK LOAN.....	A	12/16/2019.	Redemption 100.0000.....		719,716	719,716	725,876	725,169	0	(1,035)	0	(1,035)	0	724,134	0	(4,419)	(4,419)	33,775	11/17/2023.
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					21,452,910	21,452,910	21,443,891	21,448,534	0	(1,523)	0	(1,523)	0	21,447,011	0	5,898	5,898	550,248	XXX
8399997.	Total - Bonds - Part 4.....					1,719,578,653	1,684,493,298	1,699,420,937	1,692,003,004	1,059,770	(1,612,706)	0	(552,936)	0	1,691,450,069	0	11,749,242	11,749,242	77,101,608	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					71,661,554	72,584,706	71,489,467	0	0	50,869	0	50,869	0	71,540,332	0	121,221	121,221	810,646	XXX
8399999.	Total - Bonds.....					1,791,240,207	1,757,078,004	1,770,910,404	1,692,003,004	1,059,770	(1,561,837)	0	(502,067)	0	1,762,990,401	0	11,870,463	11,870,463	77,912,254	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,791,240,207	XXX	1,770,910,404	1,692,003,004	1,059,770	(1,561,837)	0	(502,067)	0	1,762,990,401	0	11,870,463	11,870,463	77,912,254	XXX

E14.13

## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
<b>Bonds - U.S. Government</b>																					
912810	SJ 8 United States Treasury.....		10/11/2019	Citigroup Global.....	10/31/2019	Various.....	10,000,000	10,093,750	10,067,383	10,093,693	0	(57)	0	(57)	0	0	(26,310)	(26,310)	44,327	37,296	
912828	YB 0 United States Treasury.....		10/11/2019	Citigroup Global.....	10/18/2019	Various.....	10,000,000	9,900,000	9,901,172	9,900,104	0	104	0	104	0	0	1,068	1,068	28,702	26,936	
0599999	Total - Bonds - U.S. Government.....							20,000,000	19,993,750	19,968,555	19,993,797	0	47	0	47	0	0	(25,242)	(25,242)	73,029	64,232
<b>Bonds - All Other Government</b>																					
000000	00 0 ARAB REPUBLIC OF EGYPT.....	D	02/19/2019	Blackrock EM Sovereign Fund.....	02/22/2019	Blackrock EM Sovereign Fund.....	380,000	380,000	384,560	380,000	0	0	0	0	0	0	4,560	4,560	0	0	
71654Q	CL 4 Petroleos Mexicanos 6.350% 02/12/48.....	D	03/21/2019	Tax Free Exchange.....	03/22/2019	Blackrock EM Sovereign Fund.....	1,000,000	878,506	902,550	878,526	0	20	0	20	0	0	24,024	24,024	7,761	6,879	
1099999	Total - Bonds - All Other Government.....							1,380,000	1,258,506	1,287,110	1,258,526	0	20	0	20	0	0	28,584	28,584	7,761	6,879
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
3136A1	SB 2 Federal Natl Mtg Assn REMIC Ser 2011-9		10/01/2019	Interest Capitalization.....	12/01/2019	Paydown.....	20,368	20,368	20,368	20,368	0	0	0	0	0	0	0	0	417	0	
3136B1	VQ 4 FANNIE MAE SERIES 201825 CLASS ZC		05/02/2019	JP Morgan.....	12/01/2019	Paydown.....	2,227,580	2,220,619	2,227,580	2,227,580	0	6,961	0	6,961	0	0	0	0	37,471	1,485	
3136B5	QG 3 Fannie mae SERIES 201945 CLASS ZA.....		07/19/2019	Stephens Inc.....	12/01/2019	Paydown.....	1,712,388	1,702,221	1,712,388	1,712,388	0	10,167	0	10,167	0	0	0	0	22,798	4,828	
3137FE	SC 5 Freddie Mac SERIES 4767 CLASS MZ.....		04/01/2019	Interest Capitalization.....	09/01/2019	Paydown.....	84,379	84,379	84,379	84,379	0	0	0	0	0	0	0	0	1,285	0	
3137FN	R6 9 FREDDIE MAC SERIES 4916 CLASS UZ		09/06/2019	BNP Paribas.....	12/01/2019	Paydown.....	1,093,432	1,085,061	1,093,432	1,093,432	0	8,372	0	8,372	0	0	0	0	5,004	911	
3138L6	LM 8 Fannie Mae AM5731 3.990% 06/01/44.....		06/13/2019	Duncan Williams.....	12/01/2019	Paydown.....	28,913	30,426	28,913	28,913	0	(1,512)	0	(1,512)	0	0	0	0	338	54	
3138LN	4G 3 Fannie Mae AN9822 3.980% 07/01/38.....		06/28/2019	Citigroup Global.....	12/01/2019	Paydown.....	35,688	38,824	35,688	35,688	0	(3,137)	0	(3,137)	0	0	0	0	371	8	
3140HT	Z8 5 Fannie mae BL2566 3.770% 05/01/49.....		04/23/2019	Duncan Williams.....	12/01/2019	Paydown.....	101,232	101,296	101,232	101,232	0	(63)	0	(63)	0	0	0	0	1,315	307	
3140HU	AE 6 Fannie Mae BL2704 4.300% 06/01/49.....		05/08/2019	Duncan Williams.....	12/01/2019	Paydown.....	20,190	20,708	20,190	20,190	0	(517)	0	(517)	0	0	0	0	254	48	
3140HW	B8 4 Fannie mae BL4562 2.930% 10/01/49.....		09/03/2019	Duncan Williams.....	12/01/2019	Paydown.....	9,425	9,667	9,425	9,425	0	(242)	0	(242)	0	0	0	0	36	23	
35563C	AJ 7 Freddie Mac Military Housing SERIES 2015		07/26/2019	Brean Capital.....	12/25/2019	Paydown.....	22,655	24,765	22,655	22,655	0	(2,110)	0	(2,110)	0	0	0	0	250	71	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							5,356,252	5,338,334	5,356,250	5,356,250	0	17,919	0	17,919	0	0	0	69,539	7,735	
<b>Bonds - Industrial and Miscellaneous</b>																					
00800*	AD 4 ADV CAP GROW NJ 0.000% 03/01/28.....		01/08/2019	Direct-Private Placement.....	03/01/2019	Redemption 100.0000.....	346,132	268,240	346,132	270,343	0	2,103	0	2,103	0	0	75,789	75,789	0	0	
00182E	AV 1 ANZ NATIONAL INTL NZ.....		03/13/2019	ATHENE.....	07/01/2019	Redemption 100.0000.....	635,000	634,479	635,229	634,776	0	297	0	297	0	0	453	453	12,795	7,888	
009098	A* 5 AMAZON CARGO CTL 4.494% 11/10/39.....		12/07/2018	Direct-Private Placement.....	12/10/2019	Redemption 100.0000.....	13,454	13,454	13,454	13,454	0	0	0	0	0	0	0	0	505	0	
023761	AA 7 AMER AIRLINE 17-1 AA PTT.....		01/24/2019	Robert W. Baird & Co.....	08/15/2019	Redemption 100.0000.....	190,000	185,225	190,000	185,338	0	113	0	113	0	0	4,662	4,662	5,201	3,140	
02379*	AA 7 American Airline 3.530% 06/15/26.....		06/18/2019	Direct-Private Placement.....	12/15/2019	Redemption 100.0000.....	37,500	37,500	37,500	37,500	0	0	0	0	0	0	0	0	651	0	
03789X	AA 6 Applebees/HOP Funding LLC SERIES 20141		03/04/2019	ATHENE.....	06/05/2019	Paydown.....	73,075	72,987	73,075	73,075	0	88	0	88	0	0	0	0	781	9	
11043X	AA 1 BRITISH AIR 19-1 AA PTT.....		09/13/2019	Various.....	12/15/2019	Redemption 100.0000.....	473	482	473	482	0	0	0	0	0	0	(9)	(9)	5	0	
125509	BW 8 Cigna Corp 3.875% 10/15/47.....		07/30/2019	Various.....	10/11/2019	Tax Free Exchange.....	5,000,000	4,421,670	4,426,744	4,426,744	0	5,074	0	5,074	0	0	0	0	63,125	68,674	
233046	AF 8 DB Master Finance LLC SERIES 20171A CLAS		06/06/2019	Hilltop.....	11/20/2019	Paydown.....	1,225	1,239	1,225	1,225	0	(14)	0	(14)	0	0	0	0	19	3	
348609	AG 3 FT SAM HOUSTON MILIT HSG.....		05/09/2019	Stifel, Nicolaus and Co.....	09/16/2019	Call 100.0000.....	55,000	66,275	55,000	66,224	0	(51)	0	(51)	0	0	(11,224)	(11,224)	1,671	538	
38218E	AB 3 Goodgreen Trust SERIES 20192A CLASS B		10/09/2019	Deutsche Bank.....	12/16/2019	Paydown.....	32,833	32,828	32,833	32,833	0	5	0	5	0	0	0	0	168	0	
40573L	AW 6 HALFMOON PARENT INC 4.900% 12/15/48		05/21/2019	Goldman Sachs & Company.....	08/28/2019	Tax Free Exchange.....	3,000,000	3,020,250	3,020,250	3,020,250	0	0	0	0	0	0	0	0	109,433	100,450	
69375H	AA 2 Pacefunding SERIES 20191A CLASS AA.....		03/15/2019	Sun Trust Robinson Humphrey.....	12/20/2019	Paydown.....	348,474	348,474	348,474	348,474	0	0	0	0	0	0	0	0	7,767	0	
69375H	AB 0 Pacefunding SERIES 20191A CLASS BA.....		03/15/2019	Sun Trust Robinson Humphrey.....	12/20/2019	Paydown.....	140,070	140,070	140,070	140,070	0	0	0	0	0	0	0	0	4,890	0	

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### SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
69375H AC 8	Pacefunding SERIES 20191A CLASS AB.	06/28/2019	Sun Trust Robinson Humphrey	12/20/2019	Paydown	489,624	489,624	489,624	489,624	0	0	0	0	0	0	0	0	5,611	0	
69375H AD 6	Pacefunding SERIES 20191A CLASS BB.	06/28/2019	Sun Trust Robinson Humphrey	12/20/2019	Paydown	180,155	180,155	180,155	180,155	0	0	0	0	0	0	0	0	3,162	0	
69375P AC 0	Pacefunding SERIES 20182A CLASS BA.	10/15/2018	Natixis	12/19/2019	Paydown	1,712,774	1,712,774	1,712,774	1,712,774	0	0	0	0	0	0	0	0	38,802	0	
69375P AD 8	Pacefunding SERIES 20182A CLASS BB.	10/15/2018	Natixis	12/19/2019	Paydown	258,312	258,312	258,312	258,312	0	0	0	0	0	0	0	0	6,495	0	
72353P AB 2	Pioneer Aircraft Finance Limi SERIES 201	05/23/2019	ATHENE	12/15/2019	Paydown	29,762	29,761	29,762	29,762	0	1	0	1	0	0	0	0	537	0	
74922T AA 4	Residential Accred Loans, I SERIES 200	03/05/2019	ATHENE	12/25/2019	Paydown	153,923	145,457	153,923	153,923	0	8,466	0	8,466	0	0	0	0	2,022	115	
806851 AK 7	SCHLUMBERGER HLDGS CORP	04/11/2019	Tax Free Exchange	04/11/2019	Exchange	982	922	982	922	0	0	0	0	0	0	59	59	0	0	
84858W AA 4	SPIRIT AIR 2017-1 PTT AA	04/04/2019	Barclays Capital	08/15/2019	Redemption 100.0000	34,051	33,447	34,051	33,474	0	27	0	27	0	0	577	577	575	169	
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A	06/19/2019	Credit Suisse	12/20/2019	Paydown	1,168,359	1,168,029	1,168,359	1,168,359	0	329	0	329	0	0	0	0	10,727	0	
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 2019A	05/31/2019	Credit Suisse	12/30/2019	Paydown	406,376	406,353	406,376	406,376	0	23	0	23	0	0	0	0	4,867	0	
909318 AA 5	UNITED AIR 2018-1 AA PTT	01/24/2019	Robert W. Baird & Co	09/01/2019	Redemption 100.0000	187,538	180,263	187,538	180,515	0	252	0	252	0	0	7,023	7,023	5,210	2,627	
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A	09/30/2019	StormHarbour Securities LP	10/30/2019	Paydown	7,901	8,406	7,901	7,901	0	(504)	0	(504)	0	0	0	0	187	158	
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A	06/13/2019	Guggenheim	12/15/2019	Paydown	25,000	25,000	25,000	25,000	0	0	0	0	0	0	0	0	351	0	
P0606* AA 9	AES Mexico 5.620% 11/26/27	11/26/2019	Direct-Private Placement	12/30/2019	Redemption 100.0000	60,799	60,799	60,799	60,799	0	0	0	0	0	0	0	0	323	0	
14310M BC 0	Carlyle Global Market Strateg SERIES 201	12/05/2019	Various	12/20/2019	BNP Paribas	5,000,000	4,733,500	4,762,500	4,736,141	0	2,641	0	2,641	0	0	26,359	26,359	53,889	30,433	
55283L AA 3	MAPS LTD SERIES 20191A CLASS A	02/20/2019	ATHENE	12/15/2019	Paydown	170,028	170,025	170,028	170,028	0	3	0	3	0	0	0	0	2,886	0	
55283L AB 1	MAPS LTD SERIES 20191A CLASS B	02/20/2019	ATHENE	12/15/2019	Paydown	102,017	102,016	102,017	102,017	0	1	0	1	0	0	0	0	2,160	0	
55283L AC 9	MAPS LTD SERIES 20191A CLASS C	02/20/2019	ATHENE	12/15/2019	Paydown	120,244	120,243	120,244	120,244	0	2	0	2	0	0	0	0	3,390	0	
69377P AE 4	PPM CLO 2 Ltd SERIES 20192A CLASS C	01/29/2019	ATHENE	09/18/2019	ATHENE	1,000,000	1,000,000	999,962	1,000,000	0	0	0	0	0	0	(38)	(38)	29,888	0	
72132U AC 7	Pikes Peak CLO SERIES 20193A CLASS B1	03/29/2019	ATHENE	06/26/2019	ATHENE	1,000,000	1,000,000	999,900	1,000,000	0	0	0	0	0	0	(100)	(100)	7,414	0	
89640A AC 0	Trinitas CLO Ltd SERIES 201910A CLASS B	03/15/2019	ATHENE	06/26/2019	ATHENE	1,000,000	1,000,000	991,600	1,000,000	0	0	0	0	0	0	(8,400)	(8,400)	12,188	0	
92328X AK 5	Venture CDO Ltd SERIES 201315A CLASS C1	05/14/2019	BNP Paribas	07/15/2019	Paydown	15,000,000	15,002,000	15,000,000	15,000,000	0	(2,000)	0	(2,000)	0	0	0	0	197,043	52,761	
3899999	Total - Bonds - Industrial and Miscellaneous					37,981,081	37,070,259	37,182,266	37,087,114	0	16,856	0	16,856	0	0	95,151	95,151	594,738	266,965	
<b>Bonds - Unaffiliated Bank Loans</b>																				
30255N AC 2	Hospice Compassu 6.645% 12/22/20	10/09/2019	Direct-Private Placement	12/31/2019	Redemption 100.0000	2,813,248	2,806,216	2,813,248	2,814,306	0	8,090	0	8,090	0	0	(1,058)	(1,058)	0	0	
50179# AD 8	LBP Manufacturin	10/09/2019	Direct-Private Placement	12/31/2019	Redemption 100.0000	2,790,177	2,776,226	2,790,177	2,783,176	0	6,950	0	6,950	0	0	7,001	7,001	51,834	0	
78484@ AB 5	SOS 8.408% 04/30/25	10/09/2019	Direct-Private Placement	12/31/2019	Redemption 100.0000	2,245,309	2,228,469	2,245,309	2,229,447	0	978	0	978	0	0	15,862	15,862	13,745	0	
BAN0W6 BJ 0	GANNETT CO INC 13.030% 12/31/24	11/19/2019	Direct-Private Placement	12/27/2019	Redemption 100.0000	18,639	17,707	18,639	17,716	0	9	0	9	0	0	923	923	0	0	
8299999	Total - Bonds - Unaffiliated Bank Loans					7,867,373	7,828,618	7,867,373	7,844,645	0	16,027	0	16,027	0	0	22,728	22,728	65,579	0	
8399998	Total - Bonds					72,584,706	71,489,467	71,661,554	71,540,332	0	50,869	0	50,869	0	0	121,221	121,221	810,646	345,811	
9999999	Total - Bonds, Preferred and Common Stocks						71,489,467	71,661,554	71,540,332	0	50,869	0	50,869	0	0	121,221	121,221	810,646	345,811	

E15.1

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.

2. Total amount of intangible assets nonadmitted \$.....0.

**NONE**

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**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

**NONE**

## SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	2 Code	3 n					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	15 Nonadmitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																			
Sentry.....			10/09/2019	Direct-Private Placement.....	05/08/2020	2,662,128	0	33,590	0	0	2,682,181	2,628,539	10,310	0	8.65	11.18	MJSD	0	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						2,662,128	0	33,590	0	0	2,682,181	2,628,539	10,310	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						2,662,128	0	33,590	0	0	2,682,181	2,628,539	10,310	0	XXX	XXX	XXX	0	0
<b>Bonds - Unaffiliated Bank Loans - Acquired</b>																			
McKenzie Sports.....			10/09/2019	Direct-Private Placement.....	09/18/2020	1,725,589	0	3,458	0	0	1,730,785	1,722,131	16,848	0	5.65	6.13	JAJO	8,582	0
McKenzie Sports.....			10/09/2019	Direct-Private Placement.....	09/18/2020	665,048	0	2,620	0	0	667,433	662,428	10,750	0	9.35	10.00	JAJO	4,422	0
6499999. Unaffiliated Bank Loans - Acquired.....						2,390,637	0	6,078	0	0	2,398,218	2,384,559	27,598	0	XXX	XXX	XXX	13,004	0
6599999. Total - Unaffiliated Bank Loans.....						2,390,637	0	6,078	0	0	2,398,218	2,384,559	27,598	0	XXX	XXX	XXX	13,004	0
<b>Total Bonds</b>																			
7699999. Subtotals - Issuer Obligations.....						2,662,128	0	33,590	0	0	2,682,181	2,628,539	10,310	0	XXX	XXX	XXX	0	0
8299999. Unaffiliated Bank Loans.....						2,390,637	0	6,078	0	0	2,398,218	2,384,559	27,598	0	XXX	XXX	XXX	13,004	0
8399999. Subtotals - Bonds.....						5,052,765	0	39,668	0	0	5,080,399	5,013,098	37,908	0	XXX	XXX	XXX	13,004	0
9199999. Total - Short-Term Investments.....						5,052,765	0	39,668	0	0	XXX	5,013,098	37,908	0	XXX	XXX	XXX	13,004	0

### SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)
<b>Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants</b>																						
Barclays Low vol index	9LBCS0AT Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	03/07/2019.....	02/07/2020.....	5,075	956,688	188.51.....	23,160	64,982		64,982	41,822	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CE Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	11/07/2019.....	11/06/2020.....	7,542	1,497,238	198.52.....	34,939	40,071		40,071	5,132	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BZ Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	10/07/2019.....	10/07/2020.....	44,787	9,065,785	202.42.....	177,413	174,802		174,802	(2,611)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BY Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	10/07/2019.....	10/07/2020.....	8,086	1,635,151	202.22.....	32,652	32,301		32,301	(351)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0AU Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	03/07/2019.....	02/07/2020.....	25,400	4,835,652	190.38.....	95,762	280,095		280,095	184,333	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BA Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	03/07/2019.....	03/06/2020.....	6,345	1,216,717	191.76.....	27,859	61,137		61,137	33,278	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BP Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	08/07/2019.....	08/07/2020.....	31,848	6,368,326	199.96.....	124,734	146,640		146,640	21,906	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BK Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	06/07/2019.....	06/05/2020.....	68,703	13,736,478	199.94.....	248,695	276,765		276,765	28,070	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CJ Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	11/07/2019.....	11/06/2020.....	67,512	13,402,482	198.52.....	135,355	138,507		138,507	3,152	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CI Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	11/07/2019.....	11/06/2020.....	47,046	9,339,572	198.52.....	142,159	158,169		158,169	16,010	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BI Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	06/07/2019.....	06/05/2020.....	7,686	1,514,834	197.09.....	36,644	45,024		45,024	8,380	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CF Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	11/07/2019.....	11/06/2020.....	13,673	2,714,364	198.52.....	54,972	62,963		62,963	7,991	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0AV Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	02/07/2019.....	02/07/2020.....	13,240	2,502,095	188.98.....	57,443	164,856		164,856	107,413	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0AZ Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	03/07/2019.....	03/06/2020.....	30,921	5,914,878	191.29.....	117,130	314,260		314,260	197,130	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BJ Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	06/07/2019.....	06/05/2020.....	25,668	5,071,740	197.59.....	116,843	140,288		140,288	23,445	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CK Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	12/06/2019.....	12/07/2020.....	6,836	1,372,250	200.7387.....	33,481	34,902		34,902	1,421	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BN Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	07/05/2019.....	07/07/2020.....	63,182	12,803,200	202.64.....	233,828	191,714		191,714	(42,114)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CB Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	10/07/2019.....	10/07/2020.....	10,543	2,141,389	203.11.....	39,028	38,329		38,329	(699)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0AY Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	03/07/2019.....	03/06/2020.....	11,576	2,197,935	189.87.....	50,395	133,962		133,962	83,567	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CG Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	11/07/2019.....	11/06/2020.....	5,698	1,131,167	198.52.....	21,829	24,609		24,609	2,780	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BF Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	05/07/2019.....	05/07/2020.....	9,124	1,752,538	192.08.....	42,360	88,481		88,481	46,121	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BW Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		G5GSEF7VJP517OUK5573.....	10/07/2019.....	10/07/2020.....	4,177	838,407	200.72.....	19,430	19,514		19,514	84	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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/05/2019	07/07/2020	23,853	4,776,563	200.25	0	110,849		100,449		100,449	(10,400)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	41,674	8,569,520	205.6323	0	127,314		129,141		129,141	1,827	0	0	0	0		0001
Barclays Low vol index 9LBCS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	52,196	10,941,696	209.6271	0	105,947		98,873		98,873	(7,074)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/01/2019	05/07/2020	75,740	14,757,939	194.85	0	276,723		554,634		554,634	277,911	0	0	0	0		0001
Barclays Low vol index 9LBCS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/05/2019	04/07/2020	8,576	1,643,076	191.59	0	39,823		84,959		84,959	45,136	0	0	0	0		0001
Barclays Low vol index 9LBCS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/05/2019	04/07/2020	11,551	2,240,663	193.98	0	42,409		89,423		89,423	47,014	0	0	0	0		0001
Barclays Low vol index 9LBCS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	23,753	4,815,591	202.7361	0	96,449		100,919		100,919	4,470	0	0	0	0		0001
Barclays Low vol index 9LBCS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	9,935	2,023,113	203.6349	0	36,987		37,874		37,874	887	0	0	0	0		0001
Barclays Low vol index 9LBCS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2019	08/07/2020	52,692	10,676,453	202.62	0	158,202		175,136		175,136	16,934	0	0	0	0		0001
Barclays Low vol index 9LBCS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2019	01/07/2020	3,330	627,805	188.53	0	12,073		42,693		42,693	30,620	0	0	0	0		0001
Barclays Low vol index 9LBCS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	7,145	1,452,118	203.2355	0	27,650		28,461		28,461	811	0	0	0	0		0001
Barclays Low vol index 9LBCS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2019	08/07/2020	14,667	2,942,934	200.65	0	53,680		62,885		62,885	9,205	0	0	0	0		0001
Barclays Low vol index 9LBCS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/05/2019	04/07/2020	24,917	4,785,808	192.07	0	110,495		238,400		238,400	127,905	0	0	0	0		0001
Barclays Low vol index 9LBCS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2019	05/07/2020	37,774	7,273,384	192.55	0	167,462		347,891		347,891	180,429	0	0	0	0		0001
Barclays Low vol index 9LBCS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	10,951	2,205,750	201.42	0	47,712		47,900		47,900	188	0	0	0	0		0001
Barclays Low vol index 9LBCS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/06/2019	09/04/2020	38,369	7,792,360	203.09	0	148,488		130,127		130,127	(18,361)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	13,906	2,798,417	201.2381	0	65,036		68,242		68,242	3,206	0	0	0	0		0001
Barclays Low vol index 9LBCS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2019	11/06/2020	2,907	577,098	198.52	0	14,103		16,377		16,377	2,274	0	0	0	0		0001
Barclays Low vol index 9LBCS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2019	08/07/2020	9,349	1,860,171	198.97	0	40,274		48,238		48,238	7,964	0	0	0	0		0001
Barclays Low vol index 9LBCS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/06/2019	09/04/2020	7,970	1,609,940	202	0	34,271		30,623		30,623	(3,648)	0	0	0	0		0001
Barclays Low vol index 9LBCS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2019	01/07/2020	26,043	4,861,447	186.67	0	111,445		383,946		383,946	272,501	0	0	0	0		0001
Barclays Low vol index 9LBCS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2019	01/07/2020	35,359	6,649,614	188.06	0	131,830		472,000		472,000	340,170	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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0BU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/06/2019	09/04/2020	59,414	12,212,548	205.55	0	180,024		145,498		145,498	(34,526)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2019	10/07/2020	1,903	381,038	200.23	0	9,271		9,478		9,478	207	0	0	0	0		0001
Barclays Low vol index 9LBCS0AX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/07/2019	03/06/2020	5,172	979,577	189.4	0	23,587		61,671		61,671	38,084	0	0	0	0		0001
Barclays Low vol index 9LBCS0AW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/07/2019	02/07/2020	8,177	1,560,580	190.85	0	29,363		85,767		85,767	56,404	0	0	0	0		0001
Barclays Low vol index 9LBCS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/05/2019	07/07/2020	7,550	1,508,113	199.75	0	36,736		33,439		33,439	(3,297)	0	0	0	0		0001
Barclays Low vol index 9LBCS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/07/2019	01/07/2020	3,809	709,274	186.21	0	17,371		58,126		58,126	40,755	0	0	0	0		0001
Barclays Low vol index 9LBCS0CC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2019	10/07/2020	59,358	12,174,919	205.11	0	180,250		167,826		167,826	(12,424)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/07/2019	11/06/2020	5,922	1,175,635	198.52	0	21,821		24,482		24,482	2,661	0	0	0	0		0001
Barclays Low vol index 9LBCS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	04/05/2019	04/07/2020	40,209	7,780,442	193.5	0	154,870		330,991		330,991	176,121	0	0	0	0		0001
Barclays Low vol index 9LBCS0CA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/07/2019	10/07/2020	2,226	451,255	202.72	0	8,566		8,487		8,487	(79)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	12/13/2019	12/14/2020	33	8,629	261.47	0	6,600		214		214	(6,386)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	12/13/2019	11/13/2020	41	10,667	260.18	0	8,200		293		293	(7,907)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	11/14/2019	11/13/2020	19	4,930	259.47	0	117		132		132	15	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	12/13/2019	12/14/2020	840	219,635	261.47	0	5,207		5,454		5,454	247	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	12/13/2019	11/13/2020	36	9,366	260.18	0	237		258		258	21	0	0	0	0		0001
MSCI Emerging Markets 9MSG0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	11/21/2019	11/20/2020	2,939	3,070,021	1044.58	0	587,800		340,431		340,431	(247,369)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	10/21/2019	10/21/2020	3,092	3,180,153	1028.51	0	618,400		381,778		381,778	(236,622)	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	05/21/2019	05/21/2020	3,353	3,349,546	998.97	0	502,950		432,877		432,877	(70,073)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/18/2019	04/21/2020	2,627	2,870,050	1092.52	0	122,183		142,156		142,156	19,974	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	08/21/2019	08/21/2020	3,163	3,109,672	983.14	0	474,450		479,745		479,745	5,295	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	06/21/2019	06/19/2020	2,896	3,050,125	1053.22	0	289,600		261,950		261,950	(27,650)	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	01/18/2019	01/21/2020	2,780	2,830,012	1017.99	0	500,400		270,018		270,018	(230,382)	0	0	0	0		0001

E18.2

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9MMLS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019...	09/21/2020...	2,734	2,790,266	1020.58	0	544,804		343,974		343,974	(200,830)	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/21/2019...	03/20/2020...	2,664	2,849,628	1069.68	0	266,400		168,420		168,420	(97,980)	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/20/2019...	12/21/2020...	3,687	4,080,145	1106.63	0	737,400		299,260		299,260	(438,140)	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/19/2019...	07/21/2020...	3,092	3,269,759	1057.49	0	309,200		283,847		283,847	(25,353)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/06/2019...	12/07/2020...	49,994	10,100,788	202.04	0	269,468		313,068		313,068	43,600	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		410,700		410,700	268,654	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		253,940		253,940	68,648	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		324,096		324,096	119,124	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		405,038		405,038	186,602	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/07/2019...	10/07/2020...	48,053	9,524,105	198.2	0	255,248		401,010		401,010	145,762	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		457,263		457,263	217,349	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/07/2019...	11/06/2020...	39,441	7,857,830	199.23	0	209,826		310,845		310,845	101,019	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		226,499		226,499	52,388	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		377,311		377,311	262,148	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		478,163		478,163	363,973	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		380,812		380,812	177,572	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/21/2019...	08/21/2020...	2,378	3,590,423	1509.85	0	309,140		483,258		483,258	174,118	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/21/2019...	11/20/2020...	2,121	3,359,579	1583.96	0	424,200		350,843		350,843	(73,357)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	1,703	2,639,888	1550.14	0	340,600		312,499		312,499	(28,101)	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		1,150,227		1,150,227	378,227	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...	1,382	2,080,145	1505.17	0	207,300		289,387		289,387	82,087	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	1505.17	0	230,250		321,425		321,425	91,175	0	0	0	0		0001

E18.3

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9RRBS0BU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2019	01/14/2020	6,121	8,770,230	1432.81	0	612,100		1,444,012		1,444,012	831,912	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOCO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	2,666	4,200,416	1575.55	0	346,580		293,806		293,806	(52,774)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	2,791	4,560,047	1633.84	0	558,200		379,394		379,394	(178,806)	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	1472.71	0	518,400		810,640		810,640	292,240	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	3,143	4,940,576	1571.93	0	628,600		531,408		531,408	(97,192)	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	1543.06	0	1,510,560		1,318,360		1,318,360	(192,200)	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	1549.63	0	364,680		484,562		484,562	119,882	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	2,782	4,339,280	1559.77	0	554,369		473,976		473,976	(80,393)	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	1405.37	0	243,400		640,618		640,618	397,218	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	1575.63	0	172,635		290,945		290,945	118,310	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	701	1,049,951	1497.79	0	140,200		154,841		154,841	14,641	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	5,696	9,329,934	1637.98	0	1,139,200		768,287		768,287	(370,913)	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	1575.55	0	169,080		152,083		152,083	(16,997)	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	1566.57	0	627,150		617,658		617,658	(9,492)	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	1535.1	0	743,550		756,075		756,075	12,525	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	5,019	7,889,517	1571.93	0	1,003,800		848,596		848,596	(155,204)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	2,608	4,360,315	1671.9	0	521,600		302,383		302,383	(219,217)	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	1545.25	0	343,420		384,762		384,762	41,342	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	1562.41	0	244,000		248,895		248,895	4,895	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	1505.63	0	152,800		256,368		256,368	103,568	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	1591.82	0	507,130		446,775		446,775	(60,355)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,473	4,050,725	1637.98	0	494,600		333,563		333,563	(161,037)	0	0	0	0		0001

E18.4

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9RBCSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,309	1,960,607	1497.79	0	261,800		289,139		289,139	27,339	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	2,226	3,450,612	1550.14	0	445,200		408,469		408,469	(36,731)	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	1547.9	0	374,750		501,705		501,705	126,955	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	6,317	9,509,801	1505.43	0	1,263,400		1,365,728		1,365,728	102,328	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	1504.02	0	468,100		901,102		901,102	433,002	0	0	0	0		0001
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	1500.69	0	519,750		721,142		721,142	201,392	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCCO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	683	1,139,947	1669.03	0	136,600		81,411		81,411	(55,189)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	813	1,359,255	1671.9	0	162,600		94,263		94,263	(68,337)	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	1584.8	0	831,600		966,240		966,240	134,640	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	01/28/2019	01/28/2020	2,762	4,069,917	1473.54	0	331,440		543,619		543,619	212,179	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	694	1,039,466	1497.79	0	138,800		153,295		153,295	14,495	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	1582.56	0	471,000		364,293		364,293	(106,707)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCCG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	721	1,079,907	1497.79	0	144,200		159,259		159,259	15,059	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,139	3,409,545	1593.99	0	427,800		332,569		332,569	(95,231)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,279	2,089,681	1633.84	0	255,800		173,861		173,861	(81,939)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	06/14/2019	06/12/2020	8,512	12,959,520	1522.5	0	1,021,440		1,531,446		1,531,446	510,006	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	1545.11	0	728,800		968,072		968,072	239,272	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	5,379	8,789,824	1634.1	0	1,075,800		718,349		718,349	(357,451)	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	1520.48	0	1,081,200		1,089,001		1,089,001	7,801	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	6,508	10,339,845	1588.79	0	1,301,600		1,045,022		1,045,022	(256,578)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	7,346	12,260,694	1669.03	0	1,469,200		875,612		875,612	(593,588)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	2,418	3,640,130	1505.43	0	483,600		522,769		522,769	39,169	0	0	0	0		0001

E18.5

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9RBCSOBY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	09/13/2019	09/14/2020	6,882	10,860,759	1578.14	0	1,330,222		1,070,761		1,070,761	(259,461)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	08/14/2019	08/14/2020	7,564	11,100,321	1467.52	0	907,680		1,789,902		1,789,902	882,222	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSSOBG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/13/2019	09/14/2020	1,457	2,299,350	1578.14	0	281,624		226,693		226,693	(54,931)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOCU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	1,833	2,870,020	1565.75	0	53,964		244,149		244,149	190,185	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	11/14/2019	11/13/2020	3,229	5,130,203	1588.79	0	645,800		518,497		518,497	(127,303)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	4,091	6,459,566	1578.97	0	490,920		594,346		594,346	103,426	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	1,862	2,949,334	1583.96	0	372,400		308,001		308,001	(64,399)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOCW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	3,052	4,829,210	1582.31	0	457,800		378,958		378,958	(78,842)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOCQ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	2,481	3,780,126	1523.63	0	372,150		391,441		391,441	19,291	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCK	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	3,900	5,929,872	1520.48	0	780,000		785,628		785,628	5,628	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,999	4,780,376	1593.99	0	599,800		466,280		466,280	(133,520)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	10/07/2019	10/07/2020	768	1,150,303	1497.79	0	153,600		169,640		169,640	16,040	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	03/14/2019	03/13/2020	6,543	10,139,295	1549.64	0	981,450		893,445		893,445	(88,005)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	01/18/2019	01/21/2020	1,403	2,079,948	1482.5	0	168,360		262,385		262,385	94,025	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODO	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,834	2,860,618	1559.77	0	365,461		312,463		312,463	(52,998)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	983	1,610,134	1637.98	0	196,600		132,589		132,589	(64,011)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	2,489	3,769,317	1514.39	0	448,030		461,202		461,202	13,172	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCQ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	3,213	5,250,363	1634.1	0	642,600		429,086		429,086	(213,514)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	1,437	4,628,893	3221.22	0	283,750		287,048		287,048	3,298	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	5,800	18,000,532	3103.54	0	1,160,000		1,547,323		1,547,323	387,323	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	2864.36	0	61,640		160,518		160,518	98,878	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	2670.71	0	3,774,334		11,303,606		11,303,606	7,529,272	0	0	0	0		0001

E18.6

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SRBS0F1	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	2,215	6,560,365	2961.79	0	443,000		789,063		789,063	346,063	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2019	10/21/2020	356	1,070,392	3006.72	0	14,340		34,019		34,019	19,679	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	11,914	38,601,598	3240.02	0	2,382,800		2,273,488		2,273,488	(109,312)	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	2854.88	0	8,511,135		19,052,826		19,052,826	10,541,690	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	865	2,678,585	3096.63	0	91,604		147,201		147,201	55,598	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	49	140,354	2864.36	0	8,856		19,620		19,620	10,764	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	2886.98	0	5,472,200		10,583,765		10,583,765	5,111,565	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2019	03/13/2020	637	1,789,002	2808.48	0	37,232		23,627		23,627	(13,605)	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	2990.41	0	152,334		236,809		236,809	84,475	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	43,925	129,598,956	2950.46	0	7,736,950		14,690,463		14,690,463	6,953,513	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	2905.03	0	1,369,626		2,269,735		2,269,735	900,109	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86	03/28/2019	03/27/2020	575	1,618,878	2815.44	0	36,450		44,195		44,195	7,745	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NQ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	52,576	158,081,311	3006.72	0	10,515,200		17,256,937		17,256,937	6,741,737	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	7,508	23,249,498	3096.63	0	1,501,600		2,021,860		2,021,860	520,260	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Deutsche Bank... 7LTFWZYICNSX8D621K86	05/07/2019	05/07/2020	1,196	3,449,324	2884.05	0	127,995		224,933		224,933	96,938	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	2992.07	0	1,394,491		2,311,097		2,311,097	916,606	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	2905.03	0	616,220		1,229,420		1,229,420	613,200	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	745	2,229,092	2992.07	0	148,456		246,037		246,037	97,581	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	3,159	10,010,239	3168.8	0	631,800		728,543		728,543	96,743	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	2887.94	0	3,322,580		5,890,920		5,890,920	2,568,340	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/07/2019	08/07/2020	2,940	8,478,901	2883.98	0	108,544		303,197		303,197	194,653	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	41,307	120,799,430	2924.43	0	7,803,718		15,512,158		15,512,158	7,708,440	0	0	0	0		0001

E18.7

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCSOLK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	9,198	27,521,060	2992.07	0	1,832,885		3,037,649		3,037,649	1,204,764	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSODO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	6,494	19,160,287	2950.46	0	1,143,853		2,171,881		2,171,881	1,028,028	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	8,102	24,360,445	3006.72	0	1,620,400		2,659,307		2,659,307	1,038,907	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Deutsche Bank... 7LTFWFZYICNSX8D621K86	01/07/2019	01/07/2020	1,479	3,770,992	2549.69	0	171,579		557,248		557,248	385,669	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/07/2019	10/07/2020	3,069	9,019,147	2938.79	0	130,790		343,946		343,946	213,156	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	10,760	31,868,860	2961.79	0	2,152,000		3,833,101		3,833,101	1,681,101	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	22,134	64,729,334	2924.43	0	4,181,555		8,312,056		8,312,056	4,130,501	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	03/21/2019	03/20/2020	235	670,897	2854.88	0	41,059		91,914		91,914	50,855	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	2854.88	0	1,288,981		2,359,932		2,359,932	1,070,950	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,324	4,109,087	3103.54	0	266,680		353,217		353,217	86,536	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	509	1,359,391	2670.71	0	65,249		230,773		230,773	165,524	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	13,215	42,568,422	3221.22	0	1,370,660		1,399,877		1,399,877	29,218	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	4,923	14,101,244	2864.36	0	889,783		1,971,201		1,971,201	1,081,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOFO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	4,484	13,280,666	2961.79	0	896,800		1,597,363		1,597,363	700,563	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	4,787	15,509,976	3240.02	0	957,400		913,479		913,479	(43,921)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	371	1,100,442	2966.15	0	74,200		132,683		132,683	58,483	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	2774.88	0	276,274		734,372		734,372	458,098	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	964	2,869,452	2976.61	0	174,754		311,549		311,549	136,795	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	5,607	17,298,604	3085.18	0	1,121,400		1,542,524		1,542,524	421,124	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	2,411	6,439,082	2670.71	0	450,736		1,349,893		1,349,893	899,157	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	23,560	70,128,932	2976.61	0	4,270,957		7,614,197		7,614,197	3,343,240	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,310	3,919,612	2992.07	0	261,044		432,629		432,629	171,586	0	0	0	0		0001

E18.8

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCS0JQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	19,492	58,020,082	2976.61	0	3,533,510		6,299,487		6,299,487	2,765,977	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	2670.71	0	433,350		1,297,824		1,297,824	864,474	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	1,173	3,430,356	2924.43	0	221,603		440,501		440,501	218,898	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/28/2019	10/28/2020	392	1,191,453	3039.42	0	78,400		119,824		119,824	41,424	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	2864.36	0	7,344,189		16,270,116		16,270,116	8,925,927	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	2976.61	0	544		970		970	426	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	2854.88	0	573,431		1,283,669		1,283,669	710,238	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	2834.41	0	1,117,500		1,900,947		1,900,947	783,447	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2019	05/21/2020	478	1,369,164	2864.36	0	26,030		68,672		68,672	42,642	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	3007.39	0	476,267		778,904		778,904	302,637	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	2892.74	0	140,075		227,557		227,557	87,482	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	2892.74	0	790,600		1,427,445		1,427,445	636,845	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	939	2,759,524	2938.79	0	187,800		354,221		354,221	166,421	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	2,906	8,619,632	2966.15	0	581,200		1,039,289		1,039,289	458,089	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	45,077	130,950,037	2905.03	0	8,014,240		15,989,205		15,989,205	7,974,965	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	2992.07	0	2,408,975		3,992,405		3,992,405	1,583,430	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	2670.71	0	7,236,648		21,672,757		21,672,757	14,436,109	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	3007.39	0	1,342,592		2,195,725		2,195,725	853,133	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	68	211,041	3103.54	0	13,600		18,141		18,141	4,541	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	2,991	9,090,905	3039.42	0	301,788		613,408		613,408	311,620	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2019	11/20/2020	139	431,392	3103.54	0	27,800		37,082		37,082	9,282	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	2864.36	0	7,213,153		15,979,821		15,979,821	8,766,668	0	0	0	0		0001

E18.9



**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCSOIY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	2,725	8,040,004	2950.46	0	479,982		911,361		911,361	431,380	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/14/2019	01/14/2020	534	1,379,114	2582.61	0	26,910		54,065		54,065	27,155	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSONA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10,427	31,351,069	3006.72	0	2,085,400		3,422,438		3,422,438	1,337,038	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	16,217	50,330,108	3103.54	0	3,243,400		4,326,369		4,326,369	1,082,969	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	1,966	5,670,042	2884.05	0	393,200		744,375		744,375	351,175	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	17,554	54,479,541	3103.54	0	3,510,800		4,683,054		4,683,054	1,172,254	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOLI	Fixed Annuity Hedge	N/A	Duration	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	10,047	30,061,327	2992.07	0	2,002,066		3,318,033		3,318,033	1,315,967	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	2784.49	0	2,393,200		5,422,151		5,422,151	3,028,951	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	8,110	25,698,968	3168.8	0	1,622,000		1,870,364		1,870,364	248,364	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	2924.43	0	4,947,815		9,835,220		9,835,220	4,887,405	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	2886.98	0	150,880		335,937		335,937	185,057	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	2745.73	0	3,296,640		13,410,640		13,410,640	10,114,000	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	3,828	12,130,166	3168.8	0	765,600		882,830		882,830	117,230	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	2950.46	0	3,445,827		6,542,733		6,542,733	3,096,906	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOGA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	06/21/2019	06/19/2020	508	1,498,834	2950.46	0	57,104		121,153		121,153	64,049	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	12,969	40,249,810	3103.54	0	2,593,800		3,459,868		3,459,868	866,068	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOCW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	08/28/2019	08/28/2020	2,957	8,539,639	2887.94	0	350,138		853,284		853,284	503,146	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GQ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	607	1,879,654	3096.63	0	121,400		163,401		163,401	42,001	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	13,333	40,088,598	3006.72	0	2,666,600		4,376,269		4,376,269	1,709,669	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	3,641	10,799,752	2966.15	0	728,200		1,302,151		1,302,151	573,951	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOCI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	1,155	3,171,318	2745.73	0	113,282		276,589		276,589	163,307	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	2884.05	0	2,717,000		5,143,611		5,143,611	2,426,611	0	0	0	0		0001

E18.10

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCS000	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	8,596	27,689,607	3221.22	0	1,719,200		1,717,097		1,717,097	(2,103)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOCZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/27/2019	09/28/2020	3,012	8,920,911	2961.79	0	344,362		738,399		738,399	394,037	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	3,652	11,308,893	3096.63	0	730,400		983,462		983,462	253,062	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS00Q	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	45,326	140,671,054	3103.54	0	9,065,200		12,092,064		12,092,064	3,026,864	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,692	8,530,410	3168.8	0	538,400		620,841		620,841	82,441	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	2950.46	0	5,685,799		10,795,860		10,795,860	5,110,061	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/26/2019	07/28/2020	588	1,779,206	3025.86	0	34,710		40,829		40,829	6,119	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	2976.61	0	1,295,427		2,309,467		2,309,467	1,014,041	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	786	2,309,889	2938.79	0	157,200		296,504		296,504	139,304	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	9,183	27,610,710	3006.72	0	1,836,600		3,014,121		3,014,121	1,177,521	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	2864.36	0	72,477		160,563		160,563	88,086	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	5,383	17,339,827	3221.22	0	1,076,600		1,075,283		1,075,283	(1,317)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,397	10,480,356	3085.18	0	679,400		934,538		934,538	255,138	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	2864.36	0	4,004,295		8,871,005		8,871,005	4,866,711	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/05/2019	07/07/2020	3,127	9,351,012	2990.41	0	189,805		179,423		179,423	(10,382)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOCM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	993	2,788,821	2808.48	0	92,865		209,506		209,506	116,641	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	2,078	5,889,904	2834.41	0	519,500		883,707		883,707	364,207	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2019	11/20/2020	277	859,681	3103.54	0	10,745		21,782		21,782	11,037	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	5,115	15,839,262	3096.63	0	1,023,000		1,377,439		1,377,439	354,439	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	2784.49	0	260,339		613,332		613,332	352,993	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	2905.03	0	9,860,056		19,671,792		19,671,792	9,811,736	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PQ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,837	5,701,203	3103.54	0	367,400		490,075		490,075	122,675	0	0	0	0		0001

E18.11

## SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SRBS0FM	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	5,308	15,721,181	2961.79	0	1,061,600		1,890,901		1,890,901	829,301	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	2,298	6,910,982	3007.39	0	444,180		726,429		726,429	282,249	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	401	1,218,807	3039.42	0	15,982		36,706		36,706	20,724	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	1,468	4,529,044	3085.18	0	151,718		257,809		257,809	106,091	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	16,938	50,679,682	2992.07	0	3,375,235		5,593,793		5,593,793	2,218,558	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/13/2019	12/14/2020	236	747,837	3168.8	0	13,125		20,259		20,259	7,134	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	5,747	17,279,620	3006.72	0	1,149,400		1,886,329		1,886,329	736,929	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	5,254	16,528,611	3145.91	0	1,050,800		1,278,870		1,278,870	228,070	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	2854.88	0	135,959		449,793		449,793	313,835	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	401	1,189,426	2966.15	0	19,278		46,267		46,267	26,989	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	15,360	45,720,730	2976.61	0	2,784,461		4,964,094		4,964,094	2,179,633	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	2774.88	0	1,279,533		3,006,052		3,006,052	1,726,519	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	06/07/2019	06/05/2020	2,391	6,870,156	2873.34	0	126,408		194,088		194,088	67,680	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	2907.41	0	85,516		133,500		133,500	47,985	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	2854.88	0	172,623		386,431		386,431	213,807	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	2774.88	0	6,669,424		17,728,184		17,728,184	11,058,760	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	3,427	11,039,121	3221.22	0	685,400		684,561		684,561	(839)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2019	01/28/2020	3,026	8,000,290	2643.85	0	323,207		959,529		959,529	636,322	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	2706.05	0	512,820		1,499,120		1,499,120	986,300	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	2976.61	0	9,030,463		16,099,372		16,099,372	7,068,909	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10,543	31,699,849	3006.72	0	2,108,600		3,460,512		3,460,512	1,351,912	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FW	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	2,076	6,100,928	2938.79	0	415,200		783,134		783,134	367,934	0	0	0	0		0001

E18.12

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SMLSOPG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	31,152	96,681,478	3103.54	0	6,230,400		8,310,726		8,310,726	2,080,326	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOLY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/18/2019...	04/21/2020...	520	1,510,616	2905.03	0	57,704		131,680		131,680	73,976	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	2905.03	0	4,864,334		9,704,831		9,704,831	4,840,497	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSODW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/19/2019...	07/21/2020...	1,310	3,899,359	2976.61	0	237,477		423,370		423,370	185,893	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOFQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	71	208,654	2938.79	0	14,200		26,783		26,783	12,583	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	2924.43	0	1,193,785		2,372,995		2,372,995	1,179,209	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/21/2019...	10/21/2020...	18,422	55,389,796	3006.72	0	3,684,400		6,046,624		6,046,624	2,362,224	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	02/21/2019...	02/21/2020...	26,567	73,720,237	2774.88	0	4,607,515		12,247,365		12,247,365	7,639,850	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/14/2019...	10/14/2020...	1,777	5,270,849	2966.15	0	355,400		635,518		635,518	280,118	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/28/2019...	05/28/2020...	307	860,334	2802.39	0	15,222		32,520		32,520	17,298	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/14/2019...	05/14/2020...	24,481	69,389,191	2834.41	0	6,120,250		10,410,983		10,410,983	4,290,733	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	836	2,579,210	3085.18	0	167,200		229,989		229,989	62,789	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/20/2019...	12/21/2020...	26,403	85,049,872	3221.22	0	5,280,600		5,274,139		5,274,139	(6,461)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019...	09/21/2020...	565	1,690,520	2992.07	0	73,540		135,712		135,712	62,172	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/21/2019...	03/20/2020...	50,753	144,893,725	2854.88	0	8,867,564		19,850,719		19,850,719	10,983,155	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/14/2019...	11/13/2020...	149	461,398	3096.63	0	7,406		14,892		14,892	7,486	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AU	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank... 7LTFWZYICNSX8D621K86...	06/07/2019...	06/05/2020...	1,368	3,930,729	2873.34	0	135,192		317,395		317,395	182,203	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/27/2019...	12/28/2020...	1,253	4,059,745	3240.02	0	250,600		239,104		239,104	(11,496)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	1,620	4,760,840	2938.79	0	324,000		611,116		611,116	287,116	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/28/2019...	06/26/2020...	214	629,537	2941.76	0	14,742		26,423		26,423	11,681	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	3007.39	0	22,973		43,676		43,676	20,703	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	3,747	11,628,964	3103.54	0	749,400		999,624		999,624	250,224	0	0	0	0		0001

E18.13

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCS0IO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	15,940	45,801,040	2873.34	0	3,188,000		6,324,565		6,324,565	3,136,565	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	2950.46	0	233,386		443,139		443,139	209,753	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	3,269	10,358,807	3168.8	0	653,800		753,911		753,911	100,111	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	39,930	110,800,958	2774.88	0	6,925,060		18,407,697		18,407,697	11,482,637	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ME	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	3,760	11,049,850	2938.79	0	752,000		1,418,393		1,418,393	666,393	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	2,104	6,529,848	3103.54	0	420,800		561,305		561,305	140,505	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	6,577	19,990,265	3039.42	0	1,315,400		2,010,411		2,010,411	695,011	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	4,379	13,309,620	3039.42	0	875,800		1,338,542		1,338,542	462,742	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	16,768	50,171,030	2992.07	0	3,341,359		5,537,650		5,537,650	2,196,291	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/07/2019	08/07/2020	1,640	4,729,727	2883.98	0	191,076		444,824		444,824	253,748	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PS	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/27/2019	11/27/2020	6,177	19,479,973	3153.63	0	1,235,400		1,450,012		1,450,012	214,612	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	27,635	78,499,981	2840.6	0	5,527,000		12,276,056		12,276,056	6,749,056	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,495	10,271,071	2938.79	0	699,000		1,318,426		1,318,426	619,426	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	3,707	12,010,754	3240.02	0	741,400		707,388		707,388	(34,012)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AW	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	5,730	18,070,300	3153.63	0	1,146,000		1,345,082		1,345,082	199,082	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0BA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2019	02/21/2020	562	1,621,865	2885.88	0	62,119		199,179		199,179	137,060	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/11/2019	03/20/2020	500	1,427,440	2854.88	0	76,140		195,562		195,562	119,422	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	12,323	36,850,822	2990.41	0	2,464,600		3,786,236		3,786,236	1,321,636	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	13,633	40,990,614	3006.72	0	1,397,791		3,096,685		3,096,685	1,698,893	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	12,331	39,720,864	3221.22	0	2,466,200		2,463,183		2,463,183	(3,017)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	14,138	45,541,608	3221.22	0	2,827,600		2,824,140		2,824,140	(3,460)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	4,469	14,479,649	3240.02	0	893,800		852,797		852,797	(41,003)	0	0	0	0		0001

E18.14

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCSOHY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	26,819	76,819,271	2864.36	0	4,847,266	10,738,501		10,738,501	5,891,235	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOCU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	5,955	17,000,810	2854.88	0	1,040,458	2,329,144		2,329,144	1,288,686	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0GW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	25,493	70,740,016	2774.88	0	4,421,251	11,752,252		11,752,252	7,331,001	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0GK	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	26,141	78,598,668	3006.72	0	5,228,200	8,580,219		8,580,219	3,352,019	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0CS	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	3,246	9,548,953	2941.76	0	327,521	602,029		602,029	274,508	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0CY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	14,381	43,028,959	2992.07	0	1,557,606	3,063,817		3,063,817	1,506,211	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCMOAB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/12/2019	07/14/2020	279	840,842	3013.77	0	22,260	21,618		21,618	(642)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/18/2019	04/21/2020	21,239	61,699,932	2905.03	0	3,776,082	7,533,659		7,533,659	3,757,577	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0CR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	13,996	40,089,583	2864.36	0	1,395,121	3,102,913		3,102,913	1,707,792	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0DK	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	28,850	83,878,779	2907.41	0	5,770,000	10,103,593		10,103,593	4,333,593	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0DG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	12,044	34,840,161	2892.74	0	2,408,800	4,349,139		4,349,139	1,940,339	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOAO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2019	01/28/2020	235	621,305	2643.85	0	11,842	23,822		23,822	11,980	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0CY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	599	1,710,073	2854.88	0	66,351	171,647		171,647	105,296	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0OW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	4,324	14,009,846	3240.02	0	864,800	825,127		825,127	(39,673)	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOEW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	1,034	2,670,419	2582.61	0	206,800	669,916		669,916	463,116	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0MM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	4,319	12,810,802	2966.15	0	863,800	1,544,628		1,544,628	680,828	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0LC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	1,394	4,170,946	2992.07	0	277,782	460,370		460,370	182,588	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	3,336	9,621,191	2884.05	0	202,996	279,237		279,237	76,241	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	2808.48	0	6,905,000	11,963,661		11,963,661	5,058,661	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0NI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	3,381	10,430,994	3085.18	0	676,200	930,136		930,136	253,936	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	2992.07	0	11,956	19,815		19,815	7,859	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0GU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	9,067	28,139,797	3103.54	0	1,813,400	2,418,893		2,418,893	605,493	0	0	0	0	0001	

E18.15

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

E18.16

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 9SMLSONU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	559	1,680,756	3006.72	0	69,417		134,141		134,141	64,724	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOEG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/21/2019...	08/21/2020...	1,279	3,740,346	2924.43	0	241,629		480,307		480,307	238,679	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	3025.86	0	292,370		404,121		404,121	111,751	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/05/2019...	04/07/2020...	4,307	12,459,031	2892.74	0	269,136		116,047		116,047	(153,089)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/07/2019...	02/07/2020...	2,517	6,811,128	2706.05	0	130,071		305,345		305,345	175,274	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOLS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	22,369	66,929,614	2992.07	0	4,457,471		7,387,386		7,387,386	2,929,915	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019...	12/07/2020...	1,135	3,570,608	3145.91	0	121,763		166,936		166,936	45,173	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/20/2019...	12/21/2020...	627	2,100,494	3350.07	0	77,152		79,601		79,601	2,449	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	672	2,119,239	3153.63	0	134,400		157,748		157,748	23,348	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank... 7LTFWZYICNSX8D621K86...	02/07/2019...	02/07/2020...	1,423	3,850,709	2706.05	0	142,471		383,345		383,345	240,874	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	2854.88	0	7,498,808		16,786,654		16,786,654	9,287,846	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	2924.43	0	1,671,446		3,839,593		3,839,593	2,168,146	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	4,606	14,210,339	3085.18	0	921,200		1,267,142		1,267,142	345,942	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	2992.07	0	2,987,655		4,951,454		4,951,454	1,963,799	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/27/2019...	12/28/2020...	590	1,911,612	3240.02	0	24,768		36,858		36,858	12,090	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	2,502	7,890,382	3153.63	0	255,654		339,663		339,663	84,009	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/12/2019...	04/14/2020...	509	1,479,872	2907.41	0	29,600		20,909		20,909	(8,691)	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	2887.94	0	21,150		67,924		67,924	46,774	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	11/27/2019...	11/27/2020...	3,612	11,390,912	3153.63	0	722,400		847,894		847,894	125,494	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019...	12/07/2020...	2,292	7,210,426	3145.91	0	458,400		557,893		557,893	99,493	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	2,055	6,039,213	2938.79	0	411,000		775,212		775,212	364,212	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	2670.71	0	1,620,996		4,322,991		4,322,991	2,701,995	0	0	0	0		0001

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SRBSOHA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	1,439	4,559,903	3168.8	0	287,800		331,869		331,869	44,069	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOMO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	3,591	10,651,445	2966.15	0	718,200		1,284,269		1,284,269	566,069	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSONE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	7,467	22,451,178	3006.72	0	1,493,400		2,450,882		2,450,882	957,482	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	363	1,169,303	3221.22	0	21,411		28,120		28,120	6,709	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	2802.39	0	3,886,555		8,277,362		8,277,362	4,390,807	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	19,298	56,770,084	2941.76	0	3,666,620		6,637,698		6,637,698	2,971,078	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	2939.88	0	279,775		379,021		379,021	99,246	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	2864.36	0	281,412		623,433		623,433	342,021	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	893	2,531,128	2834.41	0	93,399		217,809		217,809	124,410	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	33,731	101,419,672	3006.72	0	6,746,200		11,071,472		11,071,472	4,325,272	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	2854.88	0	299,295		669,996		669,996	370,701	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	2961.79	0	251,800		448,501		448,501	196,701	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	2950.46	0	7,343,629		13,943,649		13,943,649	6,600,020	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	2745.73	0	24,966		33,198		33,198	8,232	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,621	11,171,437	3085.18	0	724,200		996,162		996,162	271,962	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	22,848	73,598,435	3221.22	0	4,569,600		4,564,009		4,564,009	(5,591)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	866	2,789,577	3221.22	0	173,200		172,988		172,988	(212)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	57,398	184,891,586	3221.22	0	11,479,600		11,465,555		11,465,555	(14,045)	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	2886.98	0	25,200		26,723		26,723	1,523	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	2961.79	0	435,600		775,882		775,882	340,282	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	10,272	31,808,583	3096.63	0	2,054,400		2,766,188		2,766,188	711,788	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	5,377	17,421,588	3240.02	0	1,075,400		1,026,066		1,026,066	(49,334)	0	0	0	0		0001

E18.17



**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCS0IU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/21/2019	06/19/2020	3	8,851	2950.46	0	528		1,003		1,003	475	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	03/07/2019	03/06/2020	3,718	10,220,522	2748.93	0	216,664		375,198		375,198	158,534	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/07/2019	08/07/2020	936	2,699,405	2883.98	0	187,200		379,429		379,429	192,229	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KK	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	01/18/2019	01/21/2020	27,208	72,664,678	2670.71	0	5,086,536		15,233,469		15,233,469	10,146,933	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0BC	Fixed Annuity Hedge	N/A	Equity/ Index	Deutsche Bank	06/21/2019	06/19/2020	34	100,316	2950.46	0	5,989		11,371		11,371	5,382	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/13/2019	12/14/2020	615	1,948,812	3168.8	0	123,000		141,834		141,834	18,834	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/27/2019	11/27/2020	5,521	17,411,191	3153.63	0	1,104,200		1,296,020		1,296,020	191,820	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	11/27/2019	11/27/2020	3,720	11,731,504	3153.63	0	744,000		873,247		873,247	129,247	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	10/21/2019	10/21/2020	1,098	3,301,379	3006.72	0	219,600		360,395		360,395	140,795	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/19/2019	07/21/2020	1,465	4,360,734	2976.61	0	265,575		473,463		473,463	207,888	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2019	05/21/2020	1,746	5,001,173	2864.36	0	315,572		699,110		699,110	383,538	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/21/2019	02/21/2020	6,119	16,979,491	2774.88	0	1,061,218		2,820,854		2,820,854	1,759,636	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	03/07/2019	03/06/2020	10,982	30,188,749	2748.93	0	2,525,860		5,367,099		5,367,099	2,841,239	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/20/2019	12/21/2020	10,887	35,069,422	3221.22	0	2,177,400		2,174,736		2,174,736	(2,664)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BQ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	12/20/2019	12/21/2020	6,743	21,720,686	3221.22	0	1,348,600		1,346,950		1,346,950	(1,650)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/14/2019	11/13/2020	3,565	11,039,486	3096.63	0	713,000		960,033		960,033	247,033	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	02/21/2019	02/21/2020	26,585	73,770,185	2774.88	0	4,610,637		12,255,663		12,255,663	7,645,026	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	08/21/2019	08/21/2020	48,748	142,560,114	2924.43	0	9,209,472		18,306,502		18,306,502	9,097,030	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/12/2019	07/14/2020	26,747	80,609,306	3013.77	0	5,349,400		7,777,863		7,777,863	2,428,463	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	03/28/2019	03/27/2020	3,147	8,860,190	2815.44	0	311,868		691,441		691,441	379,573	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/18/2019	04/21/2020	1,639	4,761,344	2905.03	0	291,294		581,368		581,368	290,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	08/14/2019	08/14/2020	1,507	4,280,784	2840.6	0	182,784		481,092		481,092	298,308	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 December 31 of Current Year

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 9SSGS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019...	12/07/2020...	318	1,000,399	3145.91	0	63,600		77,404		77,404	13,804	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	2854.88	0	5,411,428		12,113,894		12,113,894	6,702,466	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	2924.43	0	65,037		148,615		148,615	83,578	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	2864.36	0	280,147		620,630		620,630	340,483	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	2950.46	0	5,543,126		10,524,960		10,524,960	4,981,834	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/20/2019...	09/21/2020...	856	2,561,212	2992.07	0	47,106		94,515		94,515	47,409	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	2990.41	0	489,600		752,147		752,147	262,547	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	1,337	4,019,985	3006.72	0	258,482		438,841		438,841	180,359	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	3013.77	0	147,984		207,458		207,458	59,474	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2019...	08/21/2020...	769	2,248,887	2924.43	0	31,500		94,036		94,036	62,536	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2019...	05/21/2020...	2,137	6,121,137	2864.36	0	386,241		855,669		855,669	469,428	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	2905.03	0	1,195,816		2,385,771		2,385,771	1,189,955	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2019...	05/21/2020...	35,815	102,587,053	2864.36	0	6,473,203		14,340,557		14,340,557	7,867,354	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/07/2019...	10/07/2020...	1,416	4,161,327	2938.79	0	159,744		388,136		388,136	228,392	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	2748.93	0	95,137		252,142		252,142	157,005	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/21/2019...	11/20/2020...	12,086	37,509,384	3103.54	0	1,305,288		2,025,294		2,025,294	720,006	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	7,189	21,509,991	2992.07	0	1,432,552		2,374,175		2,374,175	941,623	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	2834.41	0	17,114		20,172		20,172	3,058	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	235	741,103	3153.63	0	11,099		19,198		19,198	8,099	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	1,075	3,188,611	2966.15	0	116,702		275,369		275,369	158,667	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/14/2019...	10/14/2020...	3,988	11,829,006	2966.15	0	797,600		1,426,251		1,426,251	628,651	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	3,444	10,861,102	3153.63	0	688,800		808,457		808,457	119,657	0	0	0	0		0001

E18.19

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SCSM0BH	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	11/07/2019	11/06/2020	4,402	13,580,962	3085.18	0	145,310		372,347		372,347	227,037	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GS	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	02/21/2019	02/21/2020	4	11,100	2774.88	0	694		1,844		1,844	1,150	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OG	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	12/20/2019	12/21/2020	20,042	64,559,691	3221.22	0	4,008,400		4,003,496		4,003,496	(4,904)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AM	Fixed Annuity Hedge	N/A	Equity/Int	Deutsche Bank	06/21/2019	06/19/2020	515	1,519,487	2950.46	0	32,528		71,206		71,206	38,678	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BA	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	08/14/2019	08/14/2020	563	1,599,258	2840.6	0	26,240		65,096		65,096	38,856	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AM	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	09/06/2019	09/04/2020	1,007	2,999,561	2978.71	0	108,585		213,535		213,535	104,950	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AM	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	09/06/2019	09/04/2020	400	1,191,484	2978.71	0	43,132		84,820		84,820	41,688	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GM	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	10/21/2019	10/21/2020	100	300,672	3006.72	0	20,000		32,823		32,823	12,823	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KE	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	08/21/2019	08/21/2020	21,139	61,819,526	2924.43	0	3,993,580		7,938,400		7,938,400	3,944,820	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GE	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	08/21/2019	08/21/2020	65	190,088	2924.43	0	12,280		24,410		24,410	12,130	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GQ	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	02/07/2019	02/07/2020	10,462	28,310,695	2706.05	0	1,883,160		5,505,018		5,505,018	3,621,858	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AA	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale	10/28/2019	10/28/2020	7,574	23,020,567	3039.42	0	1,514,800		2,315,166		2,315,166	800,366	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OS	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America	11/21/2019	11/20/2020	5,371	16,669,113	3103.54	0	1,074,200		1,432,875		1,432,875	358,675	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OK	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America	10/28/2019	10/28/2020	6,054	18,400,649	3039.42	0	1,210,800		1,850,544		1,850,544	639,744	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	09/06/2019	09/04/2020	2,894	8,144,005	2814.1	0	111,198		269,028		269,028	157,830	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GA	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	10/07/2019	10/07/2020	3,175	9,330,658	2938.79	0	635,000		1,197,712		1,197,712	562,712	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MG	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	10/07/2019	10/07/2020	1,330	3,908,591	2938.79	0	266,000		501,719		501,719	235,719	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CW	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	03/21/2019	03/20/2020	21,209	60,549,150	2854.88	0	3,705,636		8,295,350		8,295,350	4,589,713	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BG	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale	12/06/2019	12/07/2020	4,603	14,480,624	3145.91	0	920,600		1,120,411		1,120,411	199,811	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AG	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	05/28/2019	05/28/2020	2,569	7,199,340	2802.39	0	261,344		745,863		745,863	484,519	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BK	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	12/06/2019	12/07/2020	3,811	11,989,063	3145.91	0	160,666		296,068		296,068	135,402	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OI	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	12/20/2019	12/21/2020	7,544	24,300,884	3221.22	0	1,508,800		1,506,954		1,506,954	(1,846)	0	0	0	0		0001

E18.20

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCS0KA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	18,315	52,820,094	2883.98	0	3,663,000		7,424,403		7,424,403	3,761,403	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	2643.85	0	2,697,670		6,884,735		6,884,735	4,187,065	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	429	1,389,969	3240.02	0	85,800		81,864		81,864	(3,936)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NK	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	3,570	10,589,156	2966.15	0	714,000		1,276,759		1,276,759	562,759	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	1,136	3,599,757	3168.8	0	120,950		154,149		154,149	33,199	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	645	1,939,334	3006.72	0	129,000		211,707		211,707	82,707	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	2582.61	0	96,507		318,359		318,359	221,852	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	2670.71	0	4,882,573		14,622,630		14,622,630	9,740,057	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	2950.46	0	1,461,942		2,531,344		2,531,344	1,069,402	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	2992.07	0	7,952,666		13,179,990		13,179,990	5,227,324	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	4,368	13,741,335	3145.91	0	873,400		1,063,209		1,063,209	189,809	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	18,161	53,391,161	2939.88	0	3,632,200		5,922,903		5,922,903	2,290,703	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	3025.86	0	2,776,320		4,411,449		4,411,449	1,635,129	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	2992.07	0	254,468		421,731		421,731	167,263	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	2549.69	0	127,758		475,672		475,672	347,914	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	22,893	71,049,341	3103.54	0	4,578,600		6,107,391		6,107,391	1,528,791	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	3025.86	0	42,300		67,213		67,213	24,913	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,389	9,959,559	2938.79	0	677,800		1,278,440		1,278,440	600,640	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2019	01/21/2020	315	841,274	2670.71	0	17,808		63,657		63,657	45,849	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	3007.39	0	2,263,619		3,702,006		3,702,006	1,438,387	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	2976.61	0	27,456		45,181		45,181	17,725	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	2950.46	0	4,015,992		7,625,329		7,625,329	3,609,337	0	0	0	0		0001

E18.21

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0KM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/06/2019	09/04/2020	17,330	51,621,044	2978.71	0	3,466,000		5,817,427	5,817,427	2,351,427	0	0	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	2976.61	0	3,465,892		6,178,940	6,178,940	2,713,048	0	0	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	2815.44	0	4,426,120		8,263,878	8,263,878	3,837,758	0	0	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	2961.79	0	1,150,600		2,049,426	2,049,426	898,826	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2019	10/21/2020	10,353	31,128,572	3006.72	0	2,070,600		3,398,149	3,398,149	1,327,549	0	0	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	2976.61	0	3,617,624		6,449,444	6,449,444	2,831,820	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/27/2019	12/28/2020	2,929	9,490,019	3240.02	0	313,169		286,097	286,097	(27,072)	0	0	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	2864.36	0	3,479,968		7,709,426	7,709,426	4,229,458	0	0	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	3007.39	0	1,131,133		1,849,897	1,849,897	718,764	0	0	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	2961.79	0	1,539,600		2,742,306	2,742,306	1,202,706	0	0	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	3007.39	0	63,013		103,053	103,053	40,040	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PO	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	3,799	11,790,348	3103.54	0	759,800		1,013,497	1,013,497	253,697	0	0	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	2992.07	0	927,004		1,536,328	1,536,328	609,324	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/13/2019	12/14/2020	5,052	16,008,778	3168.8	0	1,010,400		1,165,115	1,165,115	154,715	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HE	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/13/2019	12/14/2020	4,330	13,720,904	3168.8	0	866,000		998,604	998,604	132,604	0	0	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	2961.79	0	31,929		74,680	74,680	42,751	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BI	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	12/06/2019	12/07/2020	3,417	10,749,574	3145.91	0	683,400		831,728	831,728	148,328	0	0	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	2774.88	0	3,727,531		9,908,255	9,908,255	6,180,724	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/13/2019	12/14/2020	319	1,011,004	3169.29	0	63,800		73,467	73,467	9,667	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	11,538	35,808,645	3103.54	0	2,307,600		3,078,106	3,078,106	770,506	0	0	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	2976.61	0	1,382,148		2,399,615	2,399,615	1,017,467	0	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	10/28/2019	10/28/2020	7,416	22,540,339	3039.42	0	1,483,200		2,266,870	2,266,870	783,670	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 December 31 of Current Year

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 9SRBSOCM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2020	11,754	29,969,056	2549.69	0	2,115,720		8,003,720		8,003,720	5,888,000	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOPK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	586	1,818,674	3103.54	0	76,748		156,333		156,333	79,585	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/14/2019	01/14/2020	23,445	60,549,291	2582.61	0	4,689,000		15,189,731		15,189,731	10,500,731	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOLM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	42,519	123,518,971	2905.03	0	7,559,453		15,081,861		15,081,861	7,522,408	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/07/2019	06/05/2020	1,256	3,608,915	2873.34	0	251,200		498,347		498,347	247,147	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/21/2019	10/21/2020	7,171	21,561,189	3006.72	0	1,434,200		2,353,726		2,353,726	919,526	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/13/2019	09/14/2020	1,450	4,360,716	3007.39	0	152,627		280,973		280,973	128,346	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	368	1,050,596	2854.88	0	21,000		54,674		54,674	33,674	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	07/19/2019	07/21/2020	34,163	101,689,927	2976.61	0	6,193,069		11,040,908		11,040,908	4,847,839	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	5,491	16,689,455	3039.42	0	1,098,200		1,678,450		1,678,450	580,250	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/18/2019	01/21/2020	6,508	17,380,981	2670.71	0	1,216,671		3,643,760		3,643,760	2,427,089	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/18/2019	01/21/2020	57,374	153,229,316	2670.71	0	10,726,069		32,123,092		32,123,092	21,397,022	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	22,085	66,079,866	2992.07	0	4,400,878		7,293,595		7,293,595	2,892,717	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	17,538	51,288,653	2924.43	0	3,313,279		6,586,105		6,586,105	3,272,826	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	1,825	5,268,739	2886.98	0	365,000		705,945		705,945	340,945	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	487	1,449,609	2976.61	0	55,810		111,964		111,964	56,154	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,026	6,250,575	3085.18	0	405,200		557,367		557,367	152,167	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/18/2019	01/21/2020	27,169	72,560,520	2670.71	0	5,079,245		15,211,634		15,211,634	10,132,389	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/14/2019	10/14/2020	8,570	25,419,906	2966.15	0	1,714,000		3,064,937		3,064,937	1,350,937	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	81	239,905	2961.79	0	16,200		28,855		28,855	12,655	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	9,883	28,710,411	2905.03	0	1,757,099		3,505,586		3,505,586	1,748,487	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	07/12/2019	07/14/2020	272	819,745	3013.77	0	54,400		79,096		79,096	24,696	0	0	0	0		0001

E18.23

## SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)
0019999999	Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants									0	686,968,506	0	1,269,427,367	XXX#####		582,458,862	0	0	0	0	XXX	XXX
0079999999	Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									0	686,968,506	0	1,269,427,367	XXX#####		582,458,862	0	0	0	0	XXX	XXX
<b>Total Purchased Options</b>																						
0439999999	Total-Purchased Options-Call Options and Warrants									0	686,968,506	0	1,269,427,367	XXX#####		582,458,862	0	0	0	0	XXX	XXX
0499999999	Total-Purchased Options									0	686,968,506	0	1,269,427,367	XXX#####		582,458,862	0	0	0	0	XXX	XXX
<b>Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants</b>																						
Credit Suisse Balanced Trend 5 9CCSS0AG	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	12/14/2020	33	9,162	277.65	0	(6,409)	0	(35)		(35)	6,374	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	11/13/2020	41	11,546	281.61	0	(7,945)	0	(25)		(25)	7,920	0	0	0	0		0001
MSCI Emerging Markets 9MGS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	2,939	3,320,218	1129.71	0	(470,211)	0	(189,771)		(189,771)	280,439	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/21/2019	03/20/2020	2,664	3,114,935	1169.27	0	(142,444)	0	(31,851)		(31,851)	110,593	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AH	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	3,092	3,560,778	1151.61	0	(171,884)	0	(116,507)		(116,507)	55,377	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/20/2019	12/21/2020	3,687	4,410,647	1196.27	0	(574,177)	0	(146,110)		(146,110)	428,066	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	2,780	3,111,876	1119.38	0	(372,492)	0	(38,112)		(38,112)	334,381	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	3,163	3,385,201	1070.25	0	(350,049)	0	(275,800)		(275,800)	74,249	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AJ	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	2,734	3,034,412	1109.88	0	(429,293)	0	(183,172)		(183,172)	246,120	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AB	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	3,092	3,439,324	1112.33	0	(500,409)	0	(215,573)		(215,573)	284,836	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	3,353	3,661,375	1091.97	0	(358,905)	0	(200,342)		(200,342)	158,563	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AF	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	06/21/2019	06/19/2020	2,896	3,319,135	1146.11	0	(165,159)	0	(102,715)		(102,715)	62,444	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	2,627	3,138,109	1194.56	0	(500)	0	(28,858)		(28,858)	(28,358)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CV	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	1,833	2,962,440	1616.17	0	0	0	(173,123)		(173,123)	(173,123)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCS0BB	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	3,901	6,376,731	1634.64	0	(407,772)	0	(325,359)		(325,359)	82,413	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CL	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	7,288	11,610,950	1593.16	0	(527,433)	0	(658,706)		(658,706)	(131,273)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CN	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	1,409	2,286,990	1623.13	0	(130,896)	0	(96,857)		(96,857)	34,039	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DJ	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	4,091	6,641,084	1623.34	0	(388,850)	0	(465,917)		(465,917)	(77,067)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CB	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/07/2019	10/07/2020	694	1,082,078	1559.19	0	(114,996)	0	(120,707)		(120,707)	(5,711)	0	0	0	0		0001

E18.24

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9RBCSOCD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,309	2,019,420	1542.72	0	(227,491)	0	(243,722)		(243,722)	(16,231)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCCSOBD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	8,512	13,343,156	1567.57	0	(810,172)	0	(1,225,565)		(1,225,565)	(415,393)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCCSOBF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2019	08/28/2020	3,456	5,245,413	1517.77	0	(430,860)	0	(684,870)		(684,870)	(254,010)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	8,317	13,570,932	1631.71	0	(605,006)	0	(676,572)		(676,572)	(71,566)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	5,406	8,366,001	1547.54	0	(989,136)	0	(977,279)		(977,279)	11,857	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	768	1,179,863	1536.28	0	(135,997)	0	(146,729)		(146,729)	(10,732)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCCSOAX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2019	01/07/2020	2,434	3,527,742	1449.36	0	(181,479)	0	(533,580)		(533,580)	(352,101)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOCZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	2,453	3,918,618	1597.48	0	(269,879)	0	(284,963)		(284,963)	(15,084)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	6,317	9,781,811	1548.49	0	(1,111,223)	0	(1,157,886)		(1,157,886)	(46,663)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBSOBZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	01/28/2019	01/28/2020	2,762	4,183,878	1514.8	0	(264,490)	0	(432,961)		(432,961)	(168,471)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOBT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	8,392	13,333,965	1588.89	0	(1,290,438)	0	(1,014,407)		(1,014,407)	276,031	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	3,143	5,075,442	1614.84	0	(554,488)	0	(438,093)		(438,093)	116,395	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOCR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	2,481	3,897,304	1570.86	0	(301,838)	0	(288,723)		(288,723)	13,115	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSOCF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	2,666	4,324,332	1622.03	0	(273,905)	0	(192,883)		(192,883)	81,022	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	2,226	3,554,477	1596.8	0	(388,615)	0	(334,049)		(334,049)	54,566	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	3,229	5,214,351	1614.85	0	(593,458)	0	(461,485)		(461,485)	131,973	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	3,213	5,396,844	1679.69	0	(559,126)	0	(340,534)		(340,534)	218,592	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAJ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale... O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	2,791	4,652,625	1667.01	0	(502,575)	0	(322,713)		(322,713)	179,862	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSODD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	2,608	4,446,640	1705	0	(469,701)	0	(254,271)		(254,271)	215,430	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOBV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2019	01/14/2020	6,121	9,039,493	1476.8	0	(456,871)	0	(1,175,435)		(1,175,435)	(718,564)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOBR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/13/2020	6,543	10,447,535	1596.75	0	(800,981)	0	(635,874)		(635,874)	165,107	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOBX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	2,998	4,787,236	1596.81	0	(290,746)	0	(392,139)		(392,139)	(101,393)	0	0	0	0		0001

E18.25



**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

E18.26

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 9RBCSOBP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	1,403	2,135,268	1521.93	0	(134,870)	0	(208,154)		(208,154)	(73,284)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	1,862	3,031,913	1628.31	0	(323,448)	0	(252,653)		(252,653)	70,795	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	1,703	2,685,290	1576.8	0	(314,987)	0	(279,491)		(279,491)	35,496	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	983	1,669,390	1698.26	0	(163,591)	0	(97,823)		(97,823)	65,768	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	1632.15	0	(367,980)	0	(267,476)		(267,476)	100,504	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	3,900	6,112,509	1567.31	0	(672,672)	0	(647,894)		(647,894)	24,778	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAH	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,279	2,156,343	1685.96	0	(217,763)	0	(133,940)		(133,940)	83,823	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	5,379	8,933,120	1660.74	0	(989,682)	0	(629,834)		(629,834)	359,848	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	813	1,403,295	1726.07	0	(137,592)	0	(70,441)		(70,441)	67,151	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	1614.13	0	(185,147)	0	(167,902)		(167,902)	17,245	0	0	0	0		0001
Russell 2000 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	1611.09	0	(472,801)	0	(372,322)		(372,322)	100,479	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	683	1,178,134	1724.94	0	(114,484)	0	(60,658)		(60,658)	53,826	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	09/13/2019	09/14/2020	1,457	2,338,441	1604.97	0	(257,248)	0	(199,038)		(199,038)	58,210	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	1610.9	0	(523,001)	0	(481,376)		(481,376)	41,625	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	6,508	10,629,386	1633.28	0	(1,134,084)	0	(852,149)		(852,149)	281,935	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOBV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	4,681	7,247,311	1548.24	0	(349,811)	0	(730,041)		(730,041)	(380,230)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	701	1,067,483	1522.8	0	(129,068)	0	(141,154)		(141,154)	(12,086)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	03/28/2019	03/27/2020	4,957	7,822,543	1578.08	0	(621,013)	0	(577,468)		(577,468)	43,545	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	(363,396)		(363,396)	16,774	0	0	0	0		0001
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	1548.41	0	(427,720)	0	(590,248)		(590,248)	(162,528)	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	1555.15	0	(250,261)	0	(399,367)		(399,367)	(149,106)	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	1617.57	0	(564,718)	0	(885,205)		(885,205)	(320,487)	0	0	0	0		0001

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9RRBSOBX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2019	02/07/2020	1,528	2,371,227	1551.85	0	(111,850)	0	(190,386)		(190,386)	(78,536)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,834	2,908,394	1585.82	0	(335,714)	0	(277,727)		(277,727)	57,987	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOBZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	3,140	5,124,292	1631.94	0	(382,044)	0	(248,275)		(248,275)	133,769	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	5,696	9,593,032	1684.17	0	(988,028)	0	(611,365)		(611,365)	376,663	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0EB	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	5,019	8,020,462	1598.02	0	(929,619)	0	(756,627)		(756,627)	172,992	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	3,039	4,853,891	1597.2	0	(283,691)	0	(374,750)		(374,750)	(91,059)	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	1626.59	0	(1,139,040)	0	(839,746)		(839,746)	299,294	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,139	3,464,431	1619.65	0	(395,416)	0	(295,626)		(295,626)	99,790	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	1552.88	0	(358,966)	0	(502,707)		(502,707)	(143,741)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	721	1,100,419	1526.24	0	(131,352)	0	(143,274)		(143,274)	(11,922)	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	1629.52	0	(110,872)	0	(213,126)		(213,126)	(102,254)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,473	4,119,598	1665.83	0	(452,485)	0	(291,598)		(291,598)	160,887	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	2,121	3,413,325	1609.3	0	(389,606)	0	(314,189)		(314,189)	75,417	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	2,418	3,703,844	1531.78	0	(446,460)	0	(473,606)		(473,606)	(27,146)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	7,346	12,489,963	1700.24	0	(1,324,557)	0	(746,690)		(746,690)	577,867	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,999	4,924,268	1641.97	0	(519,007)	0	(371,443)		(371,443)	147,564	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	1510.08	0	(727,884)	0	(1,526,326)		(1,526,326)	(798,442)	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	3082.43	0	(3,249,321)	0	(5,848,696)		(5,848,696)	(2,599,375)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	18,422	57,610,936	3127.29	0	(2,393,755)	0	(4,416,812)		(4,416,812)	(2,023,057)	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	2892.53	0	(2,299,106)	0	(7,482,070)		(7,482,070)	(5,182,964)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	68	226,067	3324.51	0	(5,538)	0	(8,759)		(8,759)	(3,221)	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	3156.99	0	(461,723)	0	(1,120,870)		(1,120,870)	(659,147)	0	0	0	0		0001

E18.27

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SMLS0NZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	1,098	3,474,368	3164.27	0	(122,207)	0	(235,464)		(235,464)	(113,257)	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	3080.12	0	(1,432,101)	0	(6,786,922)		(6,786,922)	(5,354,820)	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	3124.08	0	(735,128)	0	(1,340,060)		(1,340,060)	(604,932)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	429	1,457,103	3396.51	0	(47,495)	0	(45,964)		(45,964)	1,531	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	3028.77	0	(139,857)	0	(401,466)		(401,466)	(261,610)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	11/21/2019...	11/20/2020...	139	452,962	3258.72	0	(15,549)	0	(23,033)		(23,033)	(7,485)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2019...	05/21/2020...	40,634	119,742,303	2946.85	0	(5,353,936)	0	(13,328,739)		(13,328,739)	(7,974,803)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	672	2,207,191	3284.51	0	(83,328)	0	(103,036)		(103,036)	(19,708)	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	3146.57	0	(1,776,284)	0	(3,849,811)		(3,849,811)	(2,073,527)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/27/2019...	09/28/2020...	81	263,272	3250.27	0	(4,613)	0	(12,226)		(12,226)	(7,613)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	2,076	6,301,034	3035.18	0	(296,847)	0	(626,934)		(626,934)	(330,087)	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	2870.75	0	(550,967)	0	(2,348,374)		(2,348,374)	(1,797,407)	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	2971.65	0	(2,733,331)	0	(6,093,154)		(6,093,154)	(3,359,823)	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	2893.86	0	(5,524,276)	0	(9,752,224)		(9,752,224)	(4,227,948)	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	2829.47	0	(1,976,610)	0	(11,168,662)		(11,168,662)	(9,192,052)	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	3051.35	0	(3,063,706)	0	(7,185,868)		(7,185,868)	(4,122,162)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	3,828	12,344,879	3224.89	0	(633,381)	0	(746,302)		(746,302)	(112,921)	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	2913.77	0	(4,971,846)	0	(8,679,138)		(8,679,138)	(3,707,292)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/20/2019...	12/21/2020...	57,398	202,918,575	3535.29	0	(2,919,262)	0	(2,989,922)		(2,989,922)	(70,660)	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	2791.43	0	(3,269,857)	0	(11,959,640)		(11,959,640)	(8,689,783)	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	3068.37	0	(1,850,101)	0	(3,286,453)		(3,286,453)	(1,436,352)	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	2982.72	0	(410,891)	0	(1,615,780)		(1,615,780)	(1,204,889)	0	0	0	0		0001

E18.28

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCS0LZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	10,760	32,506,283	3021.03	(1,758,399)	0	(3,334,245)		(3,334,245)	(1,575,846)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	11/27/2020	3,612	11,752,003	3253.6	(505,969)	0	(618,853)		(618,853)	(112,884)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	5,052	16,408,997	3248.02	(770,278)	0	(913,956)		(913,956)	(143,678)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	71	226,286	3187.12	(5,207)	0	(13,783)		(13,783)	(8,576)	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	3120.43	(1,258,085)	0	(2,351,126)		(2,351,126)	(1,093,041)	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	2925.25	(4,172,885)	0	(10,302,863)		(10,302,863)	(6,129,978)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	8,596	28,415,110	3305.62	(1,284,500)	0	(1,292,825)		(1,292,825)	(8,325)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	4,324	14,346,081	3317.78	(659,842)	0	(632,977)		(632,977)	26,865	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	3098.06	(1,716,941)	0	(3,503,993)		(3,503,993)	(1,787,052)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	866	2,919,572	3371.33	(99,001)	0	(100,848)		(100,848)	(1,847)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0DL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	28,850	86,420,175	2995.5	(4,268,646)	0	(7,856,730)		(7,856,730)	(3,588,084)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0KW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	26,585	76,477,601	2876.72	(3,054,085)	0	(9,653,051)		(9,653,051)	(6,598,966)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ND	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	9,183	28,549,488	3108.95	(1,281,579)	0	(2,320,120)		(2,320,120)	(1,038,541)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0DH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	12,044	35,906,295	2981.26	(1,778,176)	0	(3,395,239)		(3,395,239)	(1,617,063)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	1,394	4,401,179	3157.23	(148,907)	0	(290,481)		(290,481)	(141,574)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	39,909	131,948,732	3306.24	(1,958,335)	0	(4,643,309)		(4,643,309)	(2,684,974)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	41,692	126,528,549	3034.84	(5,295,301)	0	(11,050,552)		(11,050,552)	(5,755,251)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	4,470	13,091,736	2928.8	(871,695)	0	(1,525,789)		(1,525,789)	(654,094)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	04/18/2019	04/21/2020	45,077	136,672,562	3031.98	(4,740,558)	0	(11,007,706)		(11,007,706)	(6,267,148)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10,543	32,470,121	3079.78	(1,642,599)	0	(2,884,522)		(2,884,522)	(1,241,923)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	2,055	6,175,090	3004.91	(327,649)	0	(668,242)		(668,242)	(340,593)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	18,077	52,072,245	2880.58	(3,052,121)	0	(7,015,167)		(7,015,167)	(3,963,046)	0	0	0	0	0	0001

E18.29

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

E18.30

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 9SBCS0KT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	6,946	21,394,861	3080.17	0	(1,041,761)	0	(1,811,442)		(1,811,442)	(769,681)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	22,085	69,853,088	3162.92	0	(2,292,865)	0	(4,516,510)		(4,516,510)	(2,223,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/27/2019	11/27/2020	6,177	19,776,098	3201.57	0	(1,048,422)	0	(1,256,422)		(1,256,422)	(208,000)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	8,102	24,784,342	3059.04	0	(1,359,759)	0	(2,339,805)		(2,339,805)	(980,046)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	04/18/2019	04/21/2020	9,883	30,042,541	3039.82	0	(1,002,079)	0	(2,348,718)		(2,348,718)	(1,346,639)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	03/21/2019	03/20/2020	235	718,261	3056.43	0	(16,370)	0	(49,371)		(49,371)	(33,001)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	3,444	11,056,618	3210.4	0	(567,158)	0	(681,265)		(681,265)	(114,107)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	836	2,708,690	3240.06	0	(94,727)	0	(143,555)		(143,555)	(48,828)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	2,078	6,144,937	2957.14	0	(374,310)	0	(658,178)		(658,178)	(283,868)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0JH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,692	8,648,992	3212.85	0	(464,182)	0	(544,926)		(544,926)	(80,744)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/12/2019	07/14/2020	272	868,191	3191.88	0	(28,332)	0	(43,263)		(43,263)	(14,931)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	4,330	14,010,408	3235.66	0	(690,375)	0	(815,637)		(815,637)	(125,262)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	7,467	23,174,133	3103.54	0	(1,064,570)	0	(1,915,282)		(1,915,282)	(850,712)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	19,244	55,702,720	2894.55	0	(3,526,655)	0	(6,853,401)		(6,853,401)	(3,326,746)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/14/2020	23,445	62,353,619	2659.57	0	(3,671,721)	0	(13,386,659)		(13,386,659)	(9,714,938)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	4,319	13,065,752	3025.18	0	(706,848)	0	(1,347,002)		(1,347,002)	(640,154)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	3,707	12,212,526	3294.45	0	(614,695)	0	(589,935)		(589,935)	24,760	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0ER	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	17,538	53,488,971	3049.89	0	(2,061,767)	0	(4,831,565)		(4,831,565)	(2,769,798)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	6,577	20,488,013	3115.1	0	(1,017,528)	0	(1,649,174)		(1,649,174)	(631,646)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	745	2,340,544	3141.67	0	(85,370)	0	(163,228)		(163,228)	(77,858)	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	(4,872,927)		(4,872,927)	(2,272,069)	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	2855.07	0	(5,052,343)	0	(15,322,262)		(15,322,262)	(10,269,919)	0	0	0	0		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SCSSOGD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2019	08/21/2020	1,173	3,626,916	3092	0	(113,546)	0	(285,991)		(285,991)	(172,445)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOLR	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/18/2019	04/21/2020	6,726	21,004,693	3122.91	0	(435,710)	0	(1,150,353)		(1,150,353)	(714,642)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOMB	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/27/2019	09/28/2020	5,753	17,335,687	3013.33	0	(965,699)	0	(1,816,845)		(1,816,845)	(851,146)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AR	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/14/2019	11/13/2020	3,652	11,518,116	3153.92	0	(601,484)	0	(838,602)		(838,602)	(237,118)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KU	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80...	02/21/2019	02/21/2020	26,567	77,096,637	2901.97	0	(2,720,195)	0	(9,011,627)		(9,011,627)	(6,291,432)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AH	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019	11/06/2020	3,397	10,863,946	3198.1	0	(456,183)	0	(672,620)		(672,620)	(216,437)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOLF	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/21/2019	03/20/2020	3,282	9,907,538	3018.75	0	(280,152)	0	(796,164)		(796,164)	(516,012)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DF	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/05/2019	04/07/2020	3,953	11,936,993	3019.73	0	(505,865)	0	(982,708)		(982,708)	(476,843)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LL	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/18/2019	04/21/2020	3,466	10,648,800	3072.36	0	(296,031)	0	(731,010)		(731,010)	(434,979)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BB	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019	11/27/2020	3,720	11,936,810	3208.82	0	(616,144)	0	(739,567)		(739,567)	(123,423)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ON	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/20/2019	12/21/2020	26,403	87,601,458	3317.86	0	(3,766,652)	0	(3,795,903)		(3,795,903)	(29,251)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FT	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019	10/07/2020	786	2,417,995	3076.33	0	(95,758)	0	(213,269)		(213,269)	(117,511)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0ED	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/19/2019	07/21/2020	1,465	4,624,990	3156.99	0	(123,851)	0	(271,906)		(271,906)	(148,055)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GT	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/21/2019	02/21/2020	4	12,237	3059.31	0	(169)	0	(779)		(779)	(611)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IF	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2019	05/21/2020	35,815	106,423,914	2971.49	0	(4,241,929)	0	(10,992,209)		(10,992,209)	(6,750,280)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KJ	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/21/2019	08/21/2020	22,134	67,104,976	3031.76	0	(2,812,567)	0	(6,406,972)		(6,406,972)	(3,594,405)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IR	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/14/2019	06/12/2020	27,361	81,265,727	2970.13	0	(4,156,957)	0	(8,636,052)		(8,636,052)	(4,479,095)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFF	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/11/2019	03/20/2020	500	1,584,460	3168.92	0	(500)	0	(59,915)		(59,915)	(59,415)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OH	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/20/2019	12/21/2020	20,042	66,980,765	3342.02	0	(2,601,051)	0	(2,626,877)		(2,626,877)	(25,826)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LP	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019	09/21/2020	7,189	22,316,597	3104.27	0	(960,379)	0	(1,765,408)		(1,765,408)	(805,029)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OT	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019	11/20/2020	5,371	17,710,926	3297.51	0	(505,787)	0	(770,316)		(770,316)	(264,529)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0BD	Fixed Annuity Hedge	N/A	Equity/Int	Deutsche Bank... 7LTFWZYICNSX8D621K86...	06/21/2019	06/19/2020	34	109,796	3229.28	0	(1,609)	0	(4,223)		(4,223)	(2,614)	0	0	0	0		0001

E18.31

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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 9SRBS0EJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	08/21/2019	08/21/2020	48,748	157,529,162	3231.5	0	(2,209,747)	0	(7,225,756)		(7,225,756)	(5,016,009)	0	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	3126.63	0	(94,549)	0	(199,706)		(199,706)	(105,157)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/20/2019	12/21/2020	14,138	47,272,241	3343.63	0	(1,816,592)	0	(1,841,348)		(1,841,348)	(24,756)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/13/2019	12/14/2020	3,269	10,654,031	3259.11	0	(477,699)	0	(569,850)		(569,850)	(92,151)	0	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	3224.58	0	(1,457,551)	0	(4,210,860)		(4,210,860)	(2,753,309)	0	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	(1,187,654)		(1,187,654)	(798,316)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0FP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/26/2019	04/28/2020	18,161	54,870,011	3021.31	0	(2,740,495)	0	(4,649,973)		(4,649,973)	(1,909,478)	0	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	3062.19	0	(305,944)	0	(607,076)		(607,076)	(301,132)	0	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	3365.78	0	(2,011)	0	(5,180)		(5,180)	(3,169)	0	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	2961.84	0	(2,375,060)	0	(5,105,100)		(5,105,100)	(2,730,040)	0	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	3079.19	0	(107,028)	0	(340,113)		(340,113)	(233,084)	0	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	3207.98	0	(28,111)	0	(56,110)		(56,110)	(27,999)	0	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	3083.11	0	(1,797,556)	0	(2,885,245)		(2,885,245)	(1,087,689)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	22,893	74,729,620	3264.3	0	(2,511,133)	0	(3,718,284)		(3,718,284)	(1,207,151)	0	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	(690,719)		(690,719)	(284,110)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2019	10/21/2020	10,427	32,479,688	3114.96	0	(1,423,911)	0	(2,590,104)		(2,590,104)	(1,166,193)	0	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	3038.23	0	(1,913,306)	0	(5,567,097)		(5,567,097)	(3,653,791)	0	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	2719.99	0	(2,184,409)	0	(5,996,168)		(5,996,168)	(3,811,759)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0FN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/18/2019	04/21/2020	27,360	82,478,088	3014.55	0	(3,115,749)	0	(7,082,970)		(7,082,970)	(3,967,221)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	10/21/2019	10/21/2020	100	315,706	3157.06	0	(11,521)	0	(21,931)		(21,931)	(10,410)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	11/21/2019	11/20/2020	9,067	29,195,015	3219.92	0	(1,197,116)	0	(1,716,317)		(1,716,317)	(519,201)	0	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	3066.33	0	(362,624)	0	(622,916)		(622,916)	(260,292)	0	0	0	0	0	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/21/2019	05/21/2020	26,819	80,268,462	2992.97	0	(2,880,629)	0	(7,743,799)		(7,743,799)	(4,863,170)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/21/2019	10/21/2020	5,747	18,359,596	3194.64	0	(561,884)	0	(1,117,100)		(1,117,100)	(555,216)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/06/2019	12/07/2020	3,417	10,899,000	3189.64	0	(590,970)	0	(733,366)		(733,366)	(142,396)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2019	06/19/2020	3	9,294	3097.98	0	(287)	0	(648)		(648)	(360)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/28/2019	10/28/2020	392	1,249,594	3187.74	0	(45,872)	0	(78,963)		(78,963)	(33,091)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2019	06/05/2020	1,256	3,780,698	3010.11	0	(156,648)	0	(351,655)		(351,655)	(195,007)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/18/2019	01/21/2020	57,374	171,233,850	2984.52	0	(2,696,578)	0	(14,304,495)		(14,304,495)	(11,607,917)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/20/2019	09/21/2020	16,938	52,615,695	3106.37	0	(2,242,591)	0	(4,133,868)		(4,133,868)	(1,891,277)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/11/2019	03/20/2020	1,150	3,529,350	3069	0	(500)	0	(229,354)		(229,354)	(228,854)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/27/2019	12/28/2020	5,377	17,641,077	3280.84	0	(933,609)	0	(897,109)		(897,109)	36,500	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2019	06/19/2020	2,725	8,490,255	3115.69	0	(239,991)	0	(551,954)		(551,954)	(311,963)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2019	10/21/2020	33,731	104,462,209	3096.92	0	(4,930,798)	0	(8,811,502)		(8,811,502)	(3,880,704)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/21/2019	03/20/2020	30,972	91,684,244	2960.23	0	(3,528,021)	0	(9,120,950)		(9,120,950)	(5,592,929)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/14/2019	11/13/2020	7,508	23,867,932	3179	0	(1,131,906)	0	(1,598,828)		(1,598,828)	(466,922)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/14/2019	11/13/2020	10,272	32,788,327	3192.01	0	(1,475,470)	0	(2,100,372)		(2,100,372)	(624,902)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/18/2019	01/21/2020	27,169	75,187,219	2767.39	0	(3,591,742)	0	(12,592,645)		(12,592,645)	(9,000,903)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/13/2019	12/14/2020	319	1,078,979	3382.38	0	(27,712)	0	(34,669)		(34,669)	(6,957)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/27/2019	12/28/2020	1,253	4,206,296	3356.98	0	(164,782)	0	(157,915)		(157,915)	6,867	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	04/18/2019	04/21/2020	55,459	165,959,394	2992.47	0	(6,960,105)	0	(15,403,102)		(15,403,102)	(8,442,998)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	5,800	18,650,364	3215.58	0	(778,360)	0	(1,113,644)		(1,113,644)	(335,284)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2019	10/14/2020	8,570	26,187,606	3055.73	0	(1,253,877)	0	(2,475,945)		(2,475,945)	(1,222,068)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2019	06/19/2020	32,280	99,279,077	3075.56	0	(3,438,143)	0	(7,521,110)		(7,521,110)	(4,082,967)	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 December 31 of Current Year

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 9SCSSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2019	01/14/2020	1,034	2,789,256	2697.54	0	(141,906)	0	(551,164)		(551,164)	(409,258)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019	12/14/2020	1,439	4,731,360	3287.95	0	(188,394)	0	(226,856)		(226,856)	(38,462)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019	11/20/2020	16,217	52,277,932	3223.65	0	(2,110,967)	0	(3,032,109)		(3,032,109)	(921,142)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019	10/14/2020	3,570	10,845,410	3037.93	0	(558,348)	0	(1,078,925)		(1,078,925)	(520,577)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2019	10/28/2020	4,379	13,474,665	3077.11	0	(773,313)	0	(1,216,943)		(1,216,943)	(443,630)	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	2639.95	0	(1,540,362)	0	(6,943,124)		(6,943,124)	(5,402,762)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019	10/28/2020	5,491	17,238,555	3139.42	0	(777,745)	0	(1,283,998)		(1,283,998)	(506,253)	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	2823.74	0	(251,757)	0	(982,351)		(982,351)	(730,594)	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	2866.91	0	(1,810,097)	0	(4,480,070)		(4,480,070)	(2,669,973)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/06/2019	12/07/2020	5,254	17,044,291	3244.06	0	(745,017)	0	(949,523)		(949,523)	(204,506)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/20/2019	12/21/2020	22,848	77,410,852	3388.08	0	(2,435,140)	0	(2,479,713)		(2,479,713)	(44,573)	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	3085.89	0	(283,586)	0	(578,679)		(578,679)	(295,093)	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	3104.31	0	(2,120,730)	0	(4,356,203)		(4,356,203)	(2,235,473)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019	11/06/2020	5,607	17,831,381	3180.2	0	(806,567)	0	(1,175,464)		(1,175,464)	(368,897)	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	3005.33	0	(1,328,675)	0	(2,478,801)		(2,478,801)	(1,150,126)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/18/2019	01/21/2020	20,189	56,221,318	2784.75	0	(2,491,121)	0	(9,008,527)		(9,008,527)	(6,517,406)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/19/2019	07/21/2020	34,163	104,628,629	3062.63	0	(4,464,421)	0	(8,709,294)		(8,709,294)	(4,244,873)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019	12/28/2020	4,787	15,936,497	3329.12	0	(701,008)	0	(671,893)		(671,893)	29,115	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	2971.15	0	(2,007,863)	0	(4,104,945)		(4,104,945)	(2,097,082)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019	12/07/2020	318	1,055,922	3320.51	0	(32,989)	0	(43,628)		(43,628)	(10,639)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019	10/07/2020	3,389	10,258,334	3026.95	0	(499,539)	0	(1,044,652)		(1,044,652)	(545,113)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	11/07/2019	11/06/2020	3,381	10,711,583	3168.17	0	(508,266)	0	(735,696)		(735,696)	(227,430)	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 December 31 of Current Year

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 9SSGS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	4,606	14,477,487	3143.18	0	(757,779)	0	(1,079,837)		(1,079,837)	(322,058)	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	(517,576)		(517,576)	(274,637)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/13/2019...	12/14/2020...	3,159	10,335,585	3271.79	0	(440,617)	0	(527,254)		(527,254)	(86,637)	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	3201.51	0	(110,805)	0	(228,407)		(228,407)	(117,602)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/07/2019...	10/07/2020...	3,495	10,648,007	3046.64	0	(478,186)	0	(1,025,270)		(1,025,270)	(547,084)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2019...	10/21/2020...	13,333	41,808,421	3135.71	0	(1,674,358)	0	(3,118,740)		(3,118,740)	(1,444,382)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2019...	10/14/2020...	3,591	10,841,049	3018.95	0	(600,487)	0	(1,137,015)		(1,137,015)	(536,528)	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	2748.96	0	(5,489,323)	0	(18,652,066)		(18,652,066)	(13,162,743)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/14/2019...	11/13/2020...	3,565	11,274,633	3162.59	0	(570,578)	0	(797,893)		(797,893)	(227,315)	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	3184.97	0	(521,158)	0	(1,189,352)		(1,189,352)	(668,194)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	31,152	99,582,041	3196.65	0	(4,509,564)	0	(6,355,586)		(6,355,586)	(1,846,022)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2019...	10/21/2020...	10,353	32,295,873	3119.47	0	(1,387,302)	0	(2,538,861)		(2,538,861)	(1,151,559)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	2,104	6,739,449	3203.16	0	(296,075)	0	(420,500)		(420,500)	(124,425)	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	3077.03	0	(2,069,179)	0	(4,535,870)		(4,535,870)	(2,466,691)	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	3068.96	0	(2,547,163)	0	(4,605,730)		(4,605,730)	(2,058,567)	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	3044.13	0	(1,168,386)	0	(2,029,732)		(2,029,732)	(861,346)	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	3194.1	0	(21,040)	0	(38,322)		(38,322)	(17,282)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	2,026	6,326,833	3122.82	0	(357,690)	0	(503,415)		(503,415)	(145,725)	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	3127.01	0	(1,823,599)	0	(3,438,764)		(3,438,764)	(1,615,165)	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	3129.14	0	(515,567)	0	(1,370,310)		(1,370,310)	(854,743)	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	3125.44	0	(296)	0	(624)		(624)	(328)	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	3111.84	0	(2,793)	0	(9,465)		(9,465)	(6,672)	0	0	0	0		0001

E18.35

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SRBS0GH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	939	2,792,915	2974.35	0	(166,278)	0	(327,759)		(327,759)	(161,481)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	607	1,969,691	3244.96	0	(69,896)	0	(104,004)		(104,004)	(34,108)	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	3117.54	0	(1,940,956)	0	(3,337,600)		(3,337,600)	(1,396,644)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	5,730	18,518,443	3231.84	0	(873,137)	0	(1,057,094)		(1,057,094)	(183,957)	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	3007.58	0	(40,200)	0	(110,885)		(110,885)	(70,685)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	08/21/2019	08/21/2020	65	199,592	3070.65	0	(6,958)	0	(16,883)		(16,883)	(9,925)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	7,171	22,382,699	3121.28	0	(953,384)	0	(1,749,433)		(1,749,433)	(796,049)	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	2786.15	0	(1,403,268)	0	(4,679,373)		(4,679,373)	(3,276,105)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ID	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	2,137	6,405,166	2997.27	0	(224,641)	0	(609,331)		(609,331)	(384,690)	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	2839.64	0	(1,942,277)	0	(4,415,312)		(4,415,312)	(2,473,035)	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	2997.62	0	(93,929)	0	(258,002)		(258,002)	(164,073)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	4,603	14,751,418	3204.74	0	(755,536)	0	(943,604)		(943,604)	(188,068)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	645	2,047,159	3173.89	0	(68,880)	0	(134,171)		(134,171)	(65,291)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,175	9,575,133	3015.79	0	(486,632)	0	(1,005,824)		(1,005,824)	(519,192)	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	3130.66	0	(298,534)	0	(486,814)		(486,814)	(188,280)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	5,115	16,094,296	3146.49	0	(864,588)	0	(1,200,247)		(1,200,247)	(335,659)	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	3011.87	0	(5,683,843)	0	(12,598,851)		(12,598,851)	(6,915,008)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	11,914	39,373,625	3304.82	0	(1,908,385)	0	(1,827,762)		(1,827,762)	80,623	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	7,416	22,993,382	3100.51	0	(1,208,215)	0	(1,936,148)		(1,936,148)	(727,933)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,330	3,968,787	2984.05	0	(227,896)	0	(454,100)		(454,100)	(226,205)	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	3055.5	0	(3,667,514)	0	(7,825,095)		(7,825,095)	(4,157,581)	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	3024.43	0	(114,314)	0	(271,929)		(271,929)	(157,615)	0	0	0	0	0	0001

E18.36

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SRBS0FN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	5,308	16,150,386	3042.65	0	(802,198)	0	(1,557,301)		(1,557,301)	(755,103)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ML	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	3,988	12,147,209	3045.94	0	(604,780)	0	(1,181,278)		(1,181,278)	(576,498)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	17,554	56,342,723	3209.68	0	(2,415,781)	0	(3,435,703)		(3,435,703)	(1,019,922)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	45,326	154,386,702	3406.14	0	(2,453,496)	0	(4,052,871)		(4,052,871)	(1,599,375)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	7,544	25,166,030	3335.9	0	(1,003,352)	0	(1,012,676)		(1,012,676)	(9,324)	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	3289.15	0	(1,942,785)	0	(5,095,794)		(5,095,794)	(3,153,009)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	52,576	173,494,491	3299.88	0	(3,069,387)	0	(6,886,008)		(6,886,008)	(3,816,621)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	1,777	5,342,000	3006.19	0	(311,117)	0	(580,051)		(580,051)	(268,934)	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	3096.11	0	(1,649,026)	0	(2,917,196)		(2,917,196)	(1,268,170)	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	2943.04	0	(2,125,606)	0	(7,666,111)		(7,666,111)	(5,540,505)	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	3081.37	0	(1,736,925)	0	(4,325,194)		(4,325,194)	(2,588,268)	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	2847.24	0	(2,462,311)	0	(10,032,180)		(10,032,180)	(7,569,869)	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	3091.41	0	(2,055,556)	0	(5,163,151)		(5,163,151)	(3,107,594)	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	3032.28	0	(702,912)	0	(1,350,848)		(1,350,848)	(647,936)	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	2937.1	0	(5,415,949)	0	(13,536,260)		(13,536,260)	(8,120,311)	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	3104.79	0	(3,914,423)	0	(5,897,750)		(5,897,750)	(1,983,327)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	39,909	126,888,271	3179.44	0	(1,514,507)	0	(5,740,798)		(5,740,798)	(4,226,291)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	21,209	64,224,458	3028.17	0	(1,725,776)	0	(4,971,400)		(4,971,400)	(3,245,624)	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	3118.93	0	(1,977,672)	0	(4,563,395)		(4,563,395)	(2,585,723)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	26,141	82,670,128	3162.47	0	(2,940,863)	0	(5,637,499)		(5,637,499)	(2,696,637)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	615	2,138,822	3477.76	0	(32,964)	0	(42,413)		(42,413)	(9,449)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	2,292	7,503,893	3273.95	0	(288,952)	0	(373,774)		(373,774)	(84,822)	0	0	0	0		0001

E18.37

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCS00D	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	5,383	18,423,587	3422.55	0	(492,222)	0		(501,093)	(501,093)	(8,871)	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	3168.92	0	(1,696,674)	0		(5,837,248)	(5,837,248)	(4,140,574)	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOPP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	3,799	11,980,184	3153.51	0	(643,057)	0		(882,774)	(882,774)	(239,717)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	8,110	26,472,500	3264.18	0	(1,164,596)	0		(1,389,561)	(1,389,561)	(224,965)	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	3118.04	0	(1,162,719)	0		(2,168,069)	(2,168,069)	(1,005,350)	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	3179.07	0	(449,569)	0		(900,766)	(900,766)	(451,197)	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	2827.01	0	(322,393)	0		(1,160,411)	(1,160,411)	(838,018)	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	6,743	22,168,152	3287.58	0	(1,074,902)	0		(1,081,815)	(1,081,815)	(6,913)	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	1,620	4,858,445	2999.04	0	(263,542)	0		(534,170)	(534,170)	(270,628)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	11/27/2020	5,521	17,764,646	3217.65	0	(884,795)	0		(1,067,019)	(1,067,019)	(182,224)	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0FX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	43,925	143,206,921	3260.26	0	(1,749,533)	0		(4,630,252)	(4,630,252)	(2,880,719)	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	7,574	23,368,214	3085.32	0	(1,300,714)	0		(2,059,848)	(2,059,848)	(759,134)	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	3082.87	0	(2,819,190)	0		(5,642,929)	(5,642,929)	(2,823,739)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	4,469	14,696,843	3288.62	0	(757,272)	0		(725,860)	(725,860)	31,412	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOPR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,837	5,769,613	3140.78	0	(324,065)	0		(442,687)	(442,687)	(118,622)	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	3064.87	0	(366,616)	0		(1,131,249)	(1,131,249)	(764,633)	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	1,259	3,917,202	3111.36	0	(145,150)	0		(305,767)	(305,767)	(160,617)	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0QD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	12,331	41,424,885	3359.41	0	(1,489,092)	0		(1,507,546)	(1,507,546)	(18,454)	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0FT	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	1,825	5,503,726	3015.74	0	(234,859)	0		(507,193)	(507,193)	(272,334)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	10,887	36,160,082	3321.4	0	(1,532,128)	0		(1,544,589)	(1,544,589)	(12,461)	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	3024.72	0	(2,724,299)	0		(5,320,053)	(5,320,053)	(2,595,754)	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	3109.96	0	(2,023,173)	0		(4,193,158)	(4,193,158)	(2,169,985)	0	0	0	0	0001

E18.38

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 9SBCS0IH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	19,254	57,516,319	2987.24	0	(2,123,331)	0	(5,652,357)		(5,652,357)	(3,529,026)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOPX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	4,368	14,098,594	3227.7	0	(659,019)	0	(832,906)		(832,906)	(173,887)	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	2980.49	0	(5,267,146)	0	(14,025,700)		(14,025,700)	(8,758,554)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	3,427	11,205,810	3269.86	0	(581,630)	0	(584,636)		(584,636)	(3,006)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OL	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	6,054	18,726,354	3093.22	0	(1,012,047)	0	(1,612,084)		(1,612,084)	(600,037)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	371	1,157,665	3120.39	0	(41,849)	0	(89,825)		(89,825)	(47,976)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	12,969	41,996,605	3238.23	0	(1,587,535)	0	(2,308,569)		(2,308,569)	(721,034)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	3,760	11,246,536	2991.1	0	(630,439)	0	(1,263,029)		(1,263,029)	(632,590)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,621	11,339,017	3131.46	0	(620,314)	0	(878,048)		(878,048)	(257,734)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11,538	36,714,608	3182.06	0	(1,763,353)	0	(2,462,878)		(2,462,878)	(699,525)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PN	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	3,747	11,858,056	3164.68	0	(608,700)	0	(842,709)		(842,709)	(234,009)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	3,641	11,101,081	3048.91	0	(546,769)	0	(1,070,410)		(1,070,410)	(523,641)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	2,906	8,936,822	3075.3	0	(394,141)	0	(797,639)		(797,639)	(403,498)	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	(4,230,219)		(4,230,219)	(1,909,863)	0	0	0	0		0001
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants										0	(399,643,705)	0	(827,483,918)	XXX	(827,483,918)	(427,840,215)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	(399,643,705)	0	(827,483,918)	XXX	(827,483,918)	(427,840,215)	0	0	0	0	XXX	XXX
<b>Total Written Options</b>										0	(399,643,705)	0	(827,483,918)	XXX	(827,483,918)	(427,840,215)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										0	(399,643,705)	0	(827,483,918)	XXX	(827,483,918)	(427,840,215)	0	0	0	0	XXX	XXX
<b>Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate</b>																						
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBWBWD	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	70,748	0		0	0	0	0	0	30,312		99.83
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBWBWD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	(2,700,000)	-2.025	0	31,019	(54,219)	123,459		(52,559)	0	0	0	0	0		99.83
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	127,139	0		0	0	0	0	0	51,601		99.81

E18.39

**SCHEDULE DB - PART A - SECTION 1**

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....39,404	.....(93,144)	.....156,836		.....(66,768)	.....0	.....0	.....0	.....0	.....0	.....	99.81.....
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	.....235,153	.....0		.....0	.....0	.....0	.....0	.....0	.....101,972	.....	99.81.....
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	.....209,144	.....(233,331)	.....832,426		.....(354,380)	.....0	.....0	.....0	.....0	.....0	.....	99.81.....
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	.....243,996	.....0		.....0	.....0	.....0	.....0	.....0	.....103,625	.....	99.81.....
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	.....57,693	.....(182,595)	.....229,625		.....(97,756)	.....0	.....0	.....0	.....0	.....0	.....	99.81.....
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	.....147,011	.....0		.....0	.....0	.....0	.....0	.....0	.....59,905	.....	99.78.....
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	.....44,342	.....(111,062)	.....176,489		.....(75,135)	.....0	.....0	.....0	.....0	.....0	.....	99.78.....
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	.....108,656	.....0		.....0	.....0	.....0	.....0	.....0	.....49,330	.....	99.85.....
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	.....35,413	.....(85,340)	.....140,947		.....(60,004)	.....0	.....0	.....0	.....0	.....0	.....	99.85.....
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	.....225,345	.....0		.....0	.....0	.....0	.....0	.....0	.....86,122	.....	99.71.....
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	.....54,374	.....(172,550)	.....216,417		.....(92,133)	.....0	.....0	.....0	.....0	.....0	.....	99.71.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	12/01/2022...	.....0	....2,429,300	2.6261.....	.....0	.....0	.....62,383	.....0		.....0	.....0	.....0	.....0	.....0	.....20,754	.....	99.59.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	12/01/2022...	.....0	....(2,429,300)	-1.88.....	.....0	.....8,106	.....(45,671)	.....32,263		.....(13,735)	.....0	.....0	.....0	.....0	.....0	.....	99.59.....
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	.....260,821	.....0		.....0	.....0	.....0	.....0	.....0	.....132,314	.....	99.84.....
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	.....169,507	.....(221,043)	.....674,662		.....(287,217)	.....0	.....0	.....0	.....0	.....0	.....	99.84.....
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	.....273,071	.....0		.....0	.....0	.....0	.....0	.....0	.....121,275	.....	99.82.....
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	.....94,178	.....(213,045)	.....374,843		.....(159,578)	.....0	.....0	.....0	.....0	.....0	.....	99.82.....
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	.....261,150	.....0		.....0	.....0	.....0	.....0	.....0	.....141,618	.....	99.88.....
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	.....239,861	.....(226,993)	.....954,685		.....(406,428)	.....0	.....0	.....0	.....0	.....0	.....	99.88.....

E18.40

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc...	08/12/2015...	04/15/2026...	.....0	.....5,300,000	2.59675.....	.....0	.....0	.....138,875	.....0		.....0	.....0	.....0	.....0	.....0	.....66,470	.....	99.89.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc...	08/12/2015...	04/15/2026...	.....0	.....(5,300,000)	-2.231.....	.....0	.....87,614	.....(118,243)	.....348,718		.....(148,456)	.....0	.....0	.....0	.....0	.....0	.....	99.89.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc...	01/07/2016...	12/15/2023...	.....0	.....4,500,000	2.61088.....	.....0	.....0	.....112,790	.....0		.....0	.....0	.....0	.....0	.....0	.....44,765	.....	99.75.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc...	01/07/2016...	12/15/2023...	.....0	.....(4,500,000)	-1.926.....	.....0	.....24,110	.....(86,670)	.....95,960		.....(40,852)	.....0	.....0	.....0	.....0	.....0	.....	99.75.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc...	11/03/2015...	06/30/2028...	.....0	.....8,000,000	2.601.....	.....0	.....0	.....199,197	.....0		.....0	.....0	.....0	.....0	.....0	.....116,619	.....	99.83.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc...	11/03/2015...	06/30/2028...	.....0	.....(8,000,000)	-2.309.....	.....0	.....172,092	.....(185,233)	.....684,951		.....(291,597)	.....0	.....0	.....0	.....0	.....0	.....	99.83.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB00IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc...	09/09/2015...	02/14/2026...	.....0	.....3,600,000	2.69288.....	.....0	.....0	.....93,079	.....0		.....0	.....0	.....0	.....0	.....0	.....44,538	.....	99.87.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB00IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc...	09/09/2015...	02/14/2026...	.....0	.....(3,600,000)	-2.244.....	.....0	.....72,165	.....(80,784)	.....287,229		.....(122,279)	.....0	.....0	.....0	.....0	.....0	.....	99.87.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc...	11/06/2015...	12/15/2023...	.....0	.....9,000,000	2.61088.....	.....0	.....0	.....227,623	.....0		.....0	.....0	.....0	.....0	.....0	.....89,530	.....	99.74.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc...	11/06/2015...	12/15/2023...	.....0	.....(9,000,000)	-2.098.....	.....0	.....82,806	.....(188,820)	.....329,581		.....(140,309)	.....0	.....0	.....0	.....0	.....0	.....	99.74.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House	11/18/2015...	12/01/2025...	.....0	.....8,500,000	2.6261.....	.....0	.....0	.....218,275	.....0		.....0	.....0	.....0	.....0	.....0	.....103,402	.....	99.85.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House	11/18/2015...	12/01/2025...	.....0	.....(8,500,000)	-2.142.....	.....0	.....111,013	.....(182,070)	.....441,850		.....(188,104)	.....0	.....0	.....0	.....0	.....0	.....	99.85.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc...	10/08/2015...	08/01/2025...	.....0	.....7,500,000	2.579.....	.....0	.....0	.....195,050	.....0		.....0	.....0	.....0	.....0	.....0	.....88,631	.....	99.82.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc...	10/08/2015...	08/01/2025...	.....0	.....(7,500,000)	-2.07.....	.....0	.....100,932	.....(155,250)	.....401,725		.....(171,022)	.....0	.....0	.....0	.....0	.....0	.....	99.82.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc...	08/06/2015...	07/15/2024...	.....0	.....2,300,000	2.59675.....	.....0	.....0	.....60,267	.....0		.....0	.....0	.....0	.....0	.....0	.....24,508	.....	99.74.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc...	08/06/2015...	07/15/2024...	.....0	.....(2,300,000)	-2.26.....	.....0	.....40,987	.....(51,547)	.....163,136		.....(69,450)	.....0	.....0	.....0	.....0	.....0	.....	99.74.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc...	08/10/2015...	09/01/2023...	.....0	.....850,000	2.6261.....	.....0	.....0	.....21,827	.....0		.....0	.....0	.....0	.....0	.....0	.....8,141	.....	99.7.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc...	08/10/2015...	09/01/2023...	.....0	.....(850,000)	-2.176.....	.....0	.....11,491	.....(18,445)	.....45,737		.....(19,471)	.....0	.....0	.....0	.....0	.....0	.....	99.7.....

E18.41



**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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	.....219,822	.....0		.....0	.....0	.....0	.....0	.....0	.....104,858	.....	99.87.....
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	.....119,648	.....(183,517)	.....476,217		.....(202,735)	.....0	.....0	.....0	.....0	.....0	.....	99.87.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGT9R	210692.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	04/23/2015...	06/30/2027...	.....0	.....10,000,000	2.601.....	.....0	.....0	.....248,845	.....0		.....0	.....0	.....0	.....0	.....0	.....136,931	.....	99.93.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGT9R	210692.....	B.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	04/23/2015...	06/30/2027...	.....0	.....(10,000,000)	-2.1805.....	.....0	.....152,574	.....(218,656)	.....607,266		.....(258,525)	.....0	.....0	.....0	.....0	.....0	.....	99.93.....
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	.....110,650	.....0		.....0	.....0	.....0	.....0	.....0	.....48,710	.....	99.82.....
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	.....27,749	.....(85,203)	.....110,444		.....(47,018)	.....0	.....0	.....0	.....0	.....0	.....	99.82.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J	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	.....216,174	.....0		.....0	.....0	.....0	.....0	.....0	.....101,392	.....	99.87.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBS3J	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016...	01/15/2026...	.....0	.....(8,250,000)	-1.6735.....	.....0	.....(6,718)	.....(136,913)	.....(26,741)		.....11,384	.....0	.....0	.....0	.....0	.....0	.....	99.87.....
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	.....14,124	.....0		.....0	.....0	.....0	.....0	.....0	.....6,548	.....	99.85.....
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	.....12,345	.....(12,818)	.....49,136		.....(20,918)	.....0	.....0	.....0	.....0	.....0	.....	99.85.....
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	.....369,352	.....0		.....0	.....0	.....0	.....0	.....0	.....112,811	.....	99.48.....
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	.....65,475	.....(252,330)	.....260,601		.....(110,943)	.....0	.....0	.....0	.....0	.....0	.....	99.48.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....4,750,000	2.61088.....	.....0	.....0	.....120,134	.....0		.....0	.....0	.....0	.....0	.....0	.....42,541	.....	99.67.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....(4,750,000)	-1.91.....	.....0	.....33,578	.....(90,725)	.....133,647		.....(56,896)	.....0	.....0	.....0	.....0	.....0	.....	99.67.....
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	.....216,174	.....0		.....0	.....0	.....0	.....0	.....0	.....97,106	.....	99.83.....

E18.42

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P 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	.....225,033	.....(202,895)	.....895,667		.....(381,303)	.....0	.....0	.....0	.....0	.....0	.....0	.....99.83.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....6,000,000	2.68375.....	.....0	.....0	.....154,522	.....0		.....0	.....0	.....0	.....0	.....0	.....71,151	.....0	.....99.85.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....(6,000,000)	-2.255.....	.....0	.....118,406	.....(135,300)	.....471,273		.....(200,630)	.....0	.....0	.....0	.....0	.....0	.....0	.....99.85.....
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	.....21,827	.....0		.....0	.....0	.....0	.....0	.....0	.....9,184	.....0	.....99.54.....
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	.....15,368	.....(19,199)	.....61,167		.....(26,040)	.....0	.....0	.....0	.....0	.....0	.....0	.....99.54.....
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	.....64,199	.....0		.....0	.....0	.....0	.....0	.....0	.....23,115	.....0	.....99.67.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023.....	.....0	.....(2,500,000)	-2.103.....	.....0	.....20,737	.....(52,575)	.....82,538		.....(35,138)	.....0	.....0	.....0	.....0	.....0	.....0	.....99.67.....
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	.....117,283	.....0		.....0	.....0	.....0	.....0	.....0	.....49,466	.....0	.....99.74.....
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	.....36,109	.....(90,450)	.....143,719		.....(61,184)	.....0	.....0	.....0	.....0	.....0	.....0	.....99.74.....
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	.....117,030	.....0		.....0	.....0	.....0	.....0	.....0	.....49,480	.....0	.....99.78.....
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	.....51,276	.....(95,760)	.....204,087		.....(86,884)	.....0	.....0	.....0	.....0	.....0	.....0	.....99.78.....
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	L3HARRIS TECH INC 502431AC3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024.....	.....0	.....4,500,000	2.6289.....	.....0	.....0	.....115,640	.....0		.....0	.....0	.....0	.....0	.....0	.....47,256	.....0	.....99.78.....
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	L3HARRIS TECH INC 502431AC3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024.....	.....0	.....(4,500,000)	-2.273.....	.....0	.....65,071	.....(102,569)	.....258,992		.....(110,258)	.....0	.....0	.....0	.....0	.....0	.....0	.....99.78.....
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	.....96,576	.....0		.....0	.....0	.....0	.....0	.....0	.....41,399	.....0	.....99.83.....
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	.....23,025	.....(72,844)	.....91,642		.....(39,014)	.....0	.....0	.....0	.....0	.....0	.....0	.....99.83.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0...	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	11/15/2024.....	.....0	.....4,400,000	2.68375.....	.....0	.....0	.....113,316	.....0		.....0	.....0	.....0	.....0	.....0	.....48,575	.....0	.....99.79.....

E18.43

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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)
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WW	Oceaneering Intl Inc 675232AA0...	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	11/15/2024...	.....0	....(4,400,000)	-2.31.....	.....0	.....72,935	.....(101,640)	.....290,292		.....(123,583)	.....0	.....0	.....0	.....0	.....0		99.79.....
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	.....137,854	.....0		.....0	.....0	.....0	.....0	.....0	.....56,414		99.77.....
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	.....51,845	.....(108,350)	.....206,352		.....(87,848)	.....0	.....0	.....0	.....0	.....0		99.77.....
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	.....110,529	.....0		.....0	.....0	.....0	.....0	.....0	.....47,924		99.79.....
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	.....40,291	.....(83,151)	.....160,364		.....(68,270)	.....0	.....0	.....0	.....0	.....0		99.79.....
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	.....228,039	.....0		.....0	.....0	.....0	.....0	.....0	.....98,451		99.79.....
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	.....101,595	.....(177,275)	.....404,365		.....(172,146)	.....0	.....0	.....0	.....0	.....0		99.79.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										.....0	.....2,912,595	.....1,146,321	.....11,592,565	XXX	.....(4,935,182)	.....0	.....0	.....0	.....0	.....2,678,744	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.....0	.....2,912,595	.....1,146,321	.....11,592,565	XXX	.....(4,935,182)	.....0	.....0	.....0	.....0	.....2,678,744	XXX	XXX
<b>Total - Swaps</b>																						
1359999999. Total-Swaps-Interest Rate										.....0	.....2,912,595	.....1,146,321	.....11,592,565	XXX	.....(4,935,182)	.....0	.....0	.....0	.....0	.....2,678,744	XXX	XXX
1409999999. Total-Swaps										.....0	.....2,912,595	.....1,146,321	.....11,592,565	XXX	.....(4,935,182)	.....0	.....0	.....0	.....0	.....2,678,744	XXX	XXX
<b>Totals</b>																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.....0	.....290,237,396	.....1,146,321	.....453,536,014	XXX	437,008,267	154,618,647	.....0	.....0	.....0	.....2,678,744	XXX	XXX
1759999999. TOTAL										.....0	.....290,237,396	.....1,146,321	.....453,536,014	XXX	437,008,267	154,618,647	.....0	.....0	.....0	.....2,678,744	XXX	XXX

E18.44

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2019 The change in fair value of the derivative hedging instrument is 100% 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 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
<b>Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants</b>																								
E19	Barclays Low vol index 9LBCS0AB..	N/A.....	Equity/In dex	Barclays Bank PLC	10/05/2018	09/06/2019	09/06/2019	Closing Sale	1,801	355,355	197.31.....	6,536	0	4,232	0	4,232	0	5,503	0	0	(2,304)	0	0	0001.....
	Barclays Low vol index 9LBCS0BK..	N/A.....	Equity/In dex	Barclays Bank PLC	06/07/2019	06/05/2020	08/07/2019	Closing Sale	3,587	717,185	199.94.....	0	12,984	9,218	0	9,218	0	0	0	0	(3,767)	0	0	0001.....
	Barclays Low vol index 9LBCS0AF..	N/A.....	Equity/In dex	Barclays Bank PLC	09/01/2019	10/07/2019	10/07/2019	Closing Sale	4,875	948,578	194.58.....	21,825	0	21,178	0	21,178	0	16,349	0	0	(648)	0	0	0001.....
	Barclays Low vol index 9LBCS0AG..	N/A.....	Equity/In dex	Barclays Bank PLC	12/07/2018	10/07/2019	10/07/2019	Closing Sale	2,470	485,380	196.51.....	8,533	0	6,713	0	6,713	0	6,537	0	0	(1,821)	0	0	0001.....
	Barclays Low vol index 9LBCS0AK..	N/A.....	Equity/In dex	Barclays Bank PLC	12/07/2018	11/07/2019	11/07/2019	Closing Sale	6,312	1,218,658	193.07.....	22,848	0	33,353	0	33,353	0	12,661	0	0	10,505	0	0	0001.....
	Barclays Low vol index 9LBCS0AN..	N/A.....	Equity/In dex	Barclays Bank PLC	09/01/2019	12/06/2019	12/06/2019	Closing Sale	15,204	2,896,818	190.53.....	63,540	1,746	139,960	0	139,960	0	27,088	0	0	74,674	0	0	0001.....
	Barclays Low vol index 9LBCS0AI...	N/A.....	Equity/In dex	Barclays Bank PLC	09/01/2019	11/07/2019	11/07/2019	Closing Sale	8,473	1,619,783	191.17.....	37,101	0	60,562	0	60,562	0	19,171	0	0	23,461	0	0	0001.....
	Barclays Low vol index 9LBCS0AH..	N/A.....	Equity/In dex	Barclays Bank PLC	09/01/2019	11/07/2019	11/07/2019	Closing Sale	3,141	598,989	190.7.....	14,284	0	24,568	0	24,568	0	7,583	0	0	10,285	0	0	0001.....
	Barclays Low vol index 9LBCS0AM..	N/A.....	Equity/In dex	Barclays Bank PLC	01/07/2019	12/06/2019	12/06/2019	Closing Sale	24,977	4,776,851	191.25.....	85,814	5,149	194,501	0	194,501	0	38,655	0	0	103,538	0	0	0001.....
	Barclays Low vol index 9LBCS0BN..	N/A.....	Equity/In dex	Barclays Bank PLC	07/05/2019	07/07/2020	09/01/2019	Closing Sale	2,114	428,381	202.64.....	0	7,824	4,015	0	4,015	0	0	0	0	(3,809)	0	0	0001.....
	Barclays Low vol index 9LBCS0BM..	N/A.....	Equity/In dex	Barclays Bank PLC	07/05/2019	07/07/2020	08/07/2019	Closing Sale	1,006	201,452	200.25.....	0	4,675	2,667	0	2,667	0	0	0	0	(2,008)	0	0	0001.....
	Barclays Low vol index 9LBCS0AL...	N/A.....	Equity/In dex	Barclays Bank PLC	12/07/2018	12/06/2019	12/06/2019	Closing Sale	7,312	1,389,719	190.06.....	33,465	0	70,768	0	70,768	0	13,995	0	0	37,303	0	0	0001.....
	Barclays Low vol index 9LBCS0AO..	N/A.....	Equity/In dex	Barclays Bank PLC	12/07/2018	12/06/2019	12/06/2019	Closing Sale	7,448	1,433,144	192.42.....	23,672	1,903	54,478	0	54,478	0	10,897	0	0	28,902	0	0	0001.....
	Barclays Low vol index 9LBCS0AC..	N/A.....	Equity/In dex	Barclays Bank PLC	09/01/2019	09/06/2019	09/06/2019	Closing Sale	1,296	256,336	197.79.....	4,672	0	2,423	0	2,423	0	4,003	0	0	(2,249)	0	0	0001.....
	Barclays Low vol index 9LBCS0AJ..	N/A.....	Equity/In dex	Barclays Bank PLC	09/01/2019	11/07/2019	11/07/2019	Closing Sale	15,271	2,941,195	192.6.....	57,760	0	87,913	0	87,913	0	31,337	0	0	30,153	0	0	0001.....
	Barclays Low vol index 9LBCS0BC..	N/A.....	Equity/In dex	Barclays Bank PLC	04/05/2019	04/07/2020	06/07/2019	Closing Sale	1,339	257,182	192.07.....	0	5,938	8,221	0	8,221	0	0	0	0	2,283	0	0	0001.....
	Barclays Low vol index 9LBCS0AA..	N/A.....	Equity/In dex	Barclays Bank PLC	09/07/2018	09/06/2019	09/01/2019	Closing Sale	329	64,437	195.85.....	1,476	0	1,254	0	1,254	0	1,241	0	0	(222)	0	0	0001.....
	Barclays Low vol index 9LBCS0AR..	N/A.....	Equity/In dex	Barclays Bank PLC	01/07/2019	01/07/2020	09/01/2019	Closing Sale	2,403	448,568	186.67.....	0	10,283	11,891	0	11,891	0	0	0	0	1,608	0	0	0001.....
	Barclays Low vol index 9LBCS0AD..	N/A.....	Equity/In dex	Barclays Bank PLC	10/05/2018	10/07/2019	10/07/2019	Closing Sale	2,123	412,074	194.1.....	9,907	0	10,840	0	10,840	0	7,320	0	0	933	0	0	0001.....
	Barclays Low vol index 9LBCS0AE..	N/A.....	Equity/In dex	Barclays Bank PLC	09/01/2019	10/07/2019	10/07/2019	Closing Sale	9,036	1,771,327	196.03.....	34,545	0	28,141	0	28,141	0	26,612	0	0	(6,404)	0	0	0001.....
	Merrill Lynch GPA index 9GMLS0AA	N/A.....	Equity/In dex	Bank of America..	09/07/2018	09/06/2019	09/06/2019	Closing Sale	1,254	244,831	195.24.....	5,579	0	5,834	0	5,834	0	4,985	0	0	255	0	0	0001.....

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Merrill Lynch GPA index 9GMLS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/01/2019	12/06/2019	12/06/2019	Closing Sale	.....25,908	..4,836,505	186.68.....	.....123,958	.....5,066	.....397,947	.....0	.....397,947		.....56,013	.....0	.....0	.....268,923	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	10/05/2018	10/07/2019	10/07/2019	Closing Sale	.....12,189	..2,335,169	191.58.....	.....61,324	.....0	.....77,541	.....0	.....77,541		.....47,324	.....0	.....0	.....16,217	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	11/07/2019	Closing Sale	.....15,647	..2,943,983	188.15.....	.....76,873	.....0	.....168,796	.....0	.....168,796		.....45,015	.....0	.....0	.....91,923	.....0	.....0	0001.....
Merrill Lynch GPA index 9GMLS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	04/05/2019	04/07/2020	09/01/2019	Closing Sale	.....1,293	.....252,381	195.19.....	.....0	.....6,711	.....4,570	.....0	.....4,570		.....0	.....0	.....0	.....(2,141)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/12/2018	10/14/2019	10/14/2019	Closing Sale	.....6,905	..10,679,825	1546.68.....	.....690,500	.....0	.....0	.....0	.....0		.....508,028	.....0	.....0	.....(690,500)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/05/2018	10/07/2019	10/07/2019	Closing Sale	.....3,057	..4,989,360	1632.11.....	.....305,700	.....0	.....0	.....0	.....0		.....272,653	.....0	.....0	.....(305,700)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	12/13/2019	Closing Sale	.....8,187	..11,550,301	1410.81.....	.....818,700	.....0	.....1,859,808	.....0	.....1,859,808		.....141,708	.....0	.....0	.....1,041,108	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTWFZYICNSX8D621K86	04/20/2018	04/18/2019	04/18/2019	Closing Sale	.....1,956	..3,059,419	1564.12.....	.....166,260	.....0	.....3,176	.....0	.....3,176		.....153,257	.....0	.....0	.....(163,084)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	03/07/2019	Closing Sale	.....2,172	..3,419,879	1574.53.....	.....184,620	.....0	.....0	.....0	.....0		.....178,808	.....0	.....0	.....(184,620)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	07/20/2018	07/19/2019	07/19/2019	Closing Sale	.....2,746	..4,659,440	1696.81.....	.....274,600	.....0	.....0	.....0	.....0		.....266,404	.....0	.....0	.....(274,600)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	02/14/2019	Closing Sale	.....6,412	..9,759,705	1522.1.....	.....577,080	.....0	.....147,509	.....0	.....147,509		.....556,299	.....0	.....0	.....(429,571)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTWFZYICNSX8D621K86	05/21/2018	05/21/2019	05/21/2019	Closing Sale	.....2,058	..3,369,852	1637.44.....	.....205,800	.....0	.....0	.....0	.....0		.....198,567	.....0	.....0	.....(205,800)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2018	03/21/2019	03/21/2019	Closing Sale	.....1,881	..2,970,663	1579.3.....	.....188,100	.....0	.....0	.....0	.....0		.....181,845	.....0	.....0	.....(188,100)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	01/14/2019	Closing Sale	.....5,427	..8,639,621	1591.97.....	.....434,160	.....0	.....0	.....0	.....0		.....434,143	.....0	.....0	.....(434,160)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	09/13/2019	Closing Sale	.....6,389	..11,000,069	1721.72.....	.....638,900	.....0	.....0	.....0	.....0		.....616,519	.....0	.....0	.....(638,900)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	02/21/2019	Closing Sale	.....1,293	..2,043,858	1580.71.....	.....109,905	.....0	.....56,513	.....0	.....56,513		.....105,277	.....0	.....0	.....(53,392)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/26/2018	01/28/2019	01/28/2019	Closing Sale	.....1,399	..2,249,676	1608.06.....	.....118,915	.....0	.....0	.....0	.....0		.....118,743	.....0	.....0	.....(118,915)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	09/01/2019	Closing Sale	.....1	.....1,585	1584.8.....	.....0	.....100	.....0	.....0	.....0		.....0	.....0	.....0	.....(100)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/05/2018	01/07/2019	01/07/2019	Closing Sale	.....2,237	..3,489,742	1560.01.....	.....178,960	.....0	.....0	.....0	.....0		.....178,960	.....0	.....0	.....(178,960)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	09/28/2018	09/27/2019	09/27/2019	Closing Sale	.....3,843	..6,519,919	1696.57.....	.....384,300	.....0	.....0	.....0	.....0		.....364,720	.....0	.....0	.....(384,300)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTWFZYICNSX8D621K86	05/07/2018	05/07/2019	05/07/2019	Closing Sale	.....2,844	..4,490,534	1578.95.....	.....284,400	.....0	.....9,560	.....0	.....9,560		.....265,307	.....0	.....0	.....(274,840)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2018	11/14/2019	11/14/2019	Closing Sale	.....7,035	..10,570,158	1502.51.....	.....703,500	.....0	.....606,980	.....0	.....606,980		.....405,660	.....0	.....0	.....(96,520)	.....0	.....0	0001.....

E19.1

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RDBS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTFWFZYICNSX8D621K86	08/21/2018	08/21/2019	08/21/2019 Closing Sale	2,200	3,779,710	1718.05.....	220,000	0	0	0	0		213,127	0	0	(220,000)	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	12/28/2018	12/27/2019	12/27/2019 Closing Sale	3,177	4,250,572	1337.92.....	317,700	0	1,051,937	0	1,051,937		(71,480)	0	0	734,237	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	03/14/2019 Closing Sale	5,605	8,880,058	1584.31.....	448,400	0	0	0	0		433,387	0	0	(448,400)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	07/26/2019 Closing Sale	3,301	5,490,685	1663.34.....	330,100	0	0	0	0		314,752	0	0	(330,100)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/06/2018	07/05/2019	07/05/2019 Closing Sale	2,178	3,689,641	1694.05.....	217,800	0	0	0	0		212,035	0	0	(217,800)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/28/2018	08/28/2019	08/28/2019 Closing Sale	3,333	5,760,824	1728.42.....	283,305	0	0	0	0		273,604	0	0	(283,305)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019 Closing Sale	6,605	11,179,491	1692.58.....	660,500	0	0	0	0		634,343	0	0	(660,500)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	12/06/2019 Closing Sale	2,672	3,869,296	1448.09.....	267,200	0	496,324	0	496,324		92,888	0	0	229,124	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	06/14/2019 Closing Sale	7,046	11,870,608	1684.73.....	634,140	0	0	0	0		616,285	0	0	(634,140)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/28/2018	06/28/2019	06/28/2019 Closing Sale	3,641	5,989,518	1645.02.....	364,100	0	0	0	0		348,305	0	0	(364,100)	0	0	0001.....
Russell 2000 OTC Call Option 9RDBS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTFWFZYICNSX8D621K86	10/26/2018	10/28/2019	10/28/2019 Closing Sale	2,204	3,270,339	1483.82.....	220,400	0	194,194	0	194,194		118,665	0	0	(26,206)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019 Closing Sale	2,536	3,910,613	1542.04.....	380,400	0	20,542	0	20,542		308,525	0	0	(359,858)	0	0	0001.....
Russell 2000 OTC Call Option 9RDBS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTFWFZYICNSX8D621K86	01/19/2018	01/21/2019	01/18/2019 Closing Sale	933	1,490,589	1597.63.....	79,305	0	0	0	0		79,270	0	0	(79,305)	0	0	0001.....
Russell 2000 OTC Call Option 9RDBS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTFWFZYICNSX8D621K86	03/28/2018	03/28/2019	03/28/2019 Closing Sale	4,223	6,389,526	1513.03.....	358,955	0	93,219	0	93,219		316,927	0	0	(265,736)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2018	06/21/2019	06/21/2019 Closing Sale	2,463	4,159,884	1688.95.....	221,670	0	0	0	0		215,437	0	0	(221,670)	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	11/28/2018	11/27/2019	11/27/2019 Closing Sale	3,914	5,989,907	1530.38.....	508,820	0	405,960	0	405,960		369,250	0	0	(102,860)	0	0	0001.....
Russell 2000 OTC Call Option 9RDBS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTFWFZYICNSX8D621K86	12/21/2018	12/20/2019	12/20/2019 Closing Sale	2,539	3,280,617	1292.09.....	253,900	0	878,205	0	878,205		(124,814)	0	0	624,305	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	07/13/2018	07/12/2019	07/12/2019 Closing Sale	6,953	11,730,267	1687.08.....	695,300	0	0	0	0		673,740	0	0	(695,300)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/27/2018	04/26/2019	04/26/2019 Closing Sale	3,277	5,099,798	1556.24.....	294,930	0	116,582	0	116,582		268,339	0	0	(178,348)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/13/2018	04/12/2019	04/12/2019 Closing Sale	8,145	12,620,759	1549.51.....	692,325	0	287,457	0	287,457		631,906	0	0	(404,868)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/07/2018	06/07/2019	06/07/2019 Closing Sale	2,231	3,720,817	1667.78.....	223,100	0	0	0	0		216,598	0	0	(223,100)	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/14/2018	05/14/2019	05/14/2019 Closing Sale	7,673	12,279,409	1600.34.....	690,570	0	0	0	0		649,774	0	0	(690,570)	0	0	0001.....

E19.2

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RRBS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2018	02/07/2019	02/07/2019	Closing Sale	.....1,194	...1,800,516	1507.97.....	.....101,490	.....0	.....0	.....0	.....0	.....97,882	.....0	.....0	.....0	.....(101,490)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	08/07/2018	08/07/2019	08/07/2019	Closing Sale	.....3,287	..5,549,442	1688.3.....	.....295,830	.....0	.....0	.....0	.....0	.....282,940	.....0	.....0	.....0	.....(295,830)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/25/2018	05/28/2019	05/28/2019	Closing Sale	.....3,891	..6,330,385	1626.93.....	.....369,645	.....0	.....0	.....0	.....0	.....353,179	.....0	.....0	.....0	.....(369,645)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	Closing Sale	.....2,529	..4,330,457	1712.32.....	.....252,900	.....0	.....0	.....0	.....0	.....242,579	.....0	.....0	.....0	.....(252,900)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	11/21/2019	Closing Sale	.....2,049	..3,049,486	1488.28.....	.....266,370	.....0	.....196,048	.....0	.....196,048	.....168,273	.....0	.....0	.....0	.....(70,322)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/07/2018	09/06/2019	09/06/2019	Closing Sale	.....2,487	..4,260,679	1713.18.....	.....211,395	.....0	.....0	.....0	.....0	.....202,187	.....0	.....0	.....0	.....(211,395)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/06/2018	04/05/2019	04/05/2019	Closing Sale	.....3,159	..4,780,515	1513.3.....	.....268,515	.....0	.....218,786	.....0	.....218,786	.....233,660	.....0	.....0	.....0	.....(49,729)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	11/07/2018	11/07/2019	11/07/2019	Closing Sale	.....3,097	..4,899,950	1582.16.....	.....278,730	.....0	.....36,638	.....0	.....36,638	.....213,150	.....0	.....0	.....0	.....(242,092)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	02/28/2018	02/28/2019	02/28/2019	Closing Sale	.....1,759	..2,660,400	1512.45.....	.....149,515	.....0	.....110,982	.....0	.....110,982	.....138,934	.....0	.....0	.....0	.....(38,533)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	07/20/2018	07/19/2019	07/19/2019	Closing Sale	.....15,647	..43,840,234	2801.83.....	.....1,341,574	.....0	.....0	.....0	.....0	.....1,314,224	.....0	.....0	.....0	.....(1,341,574)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	08/28/2018	08/28/2019	08/28/2019	Closing Sale	.....2,865	..8,301,395	2897.52.....	.....249,885	.....0	.....0	.....0	.....0	.....247,764	.....0	.....0	.....0	.....(249,885)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2018	03/21/2019	03/21/2019	Closing Sale	.....1,715	..4,650,960	2711.93.....	.....318,819	.....0	.....245,159	.....0	.....245,159	.....280,017	.....0	.....0	.....0	.....(73,659)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	11/28/2018	11/27/2019	11/27/2019	Closing Sale	.....3,448	..9,460,553	2743.78.....	.....395,428	.....0	.....409,137	.....0	.....409,137	.....333,520	.....0	.....0	.....0	.....13,709	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	07/12/2019	Closing Sale	.....28,754	..80,548,868	2801.31.....	.....3,450,480	.....0	.....6,109,075	.....0	.....6,109,075	.....2,497,623	.....0	.....0	.....0	.....2,658,595	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	07/19/2019	Closing Sale	.....553	..1,549,412	2801.83.....	.....31,930	.....0	.....0	.....0	.....0	.....31,930	.....0	.....0	.....0	.....(31,930)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	12/20/2019	Closing Sale	.....26,516	..64,079,096	2416.62.....	.....5,350,600	.....0	.....21,334,774	.....0	.....21,334,774	.....(1,066,843)	.....0	.....0	.....0	.....15,984,173	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	12/20/2019	Closing Sale	.....55,235	..133,482,006	2416.62.....	.....11,145,318	.....0	.....44,441,276	.....0	.....44,441,276	.....(2,222,742)	.....0	.....0	.....0	.....33,295,958	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOEG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	11/21/2018	11/21/2019	11/21/2019	Closing Sale	.....5,706	..15,120,501	2649.93.....	.....1,170,301	.....0	.....2,588,299	.....0	.....2,588,299	.....530,433	.....0	.....0	.....0	.....1,417,998	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	01/19/2018	01/21/2019	01/18/2019	Closing Sale	.....56,072	..157,579,142	2810.3.....	.....8,840,312	.....0	.....0	.....0	.....0	.....8,825,843	.....0	.....0	.....0	.....(8,840,312)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/27/2018	07/26/2019	07/26/2019	Closing Sale	.....18,039	..50,848,694	2818.82.....	.....2,254,875	.....0	.....3,734,795	.....0	.....3,734,795	.....1,664,418	.....0	.....0	.....0	.....1,479,920	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	06/21/2019	Closing Sale	.....16,347	..44,950,327	2749.76.....	.....1,474,336	.....0	.....561,499	.....0	.....561,499	.....1,401,808	.....0	.....0	.....0	.....(912,837)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	Closing Sale	.....57,179	..158,258,893	2767.78.....	.....11,426,080	.....0	.....13,662,350	.....0	.....13,662,350	.....7,846,631	.....0	.....0	.....0	.....2,236,271	.....0	.....0	0001.....

E19.3

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYYJLN8C3866	06/07/2018	06/07/2019	06/07/2019	Closing Sale	.....3,736	..10,350,102	2770.37.....	.....448,320	.....0	.....384,696	.....0	.....384,696	.....	.....330,775	.....0	.....0	.....(63,624)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYYJLN8C3866	01/05/2018	01/07/2019	01/07/2019	Closing Sale	.....1,327	..3,640,160	2743.15.....	.....95,730	.....0	.....0	.....0	.....0	.....	.....95,730	.....0	.....0	.....(95,730)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	Closing Sale	.....30,757	..83,410,831	2711.93.....	.....5,717,726	.....0	.....4,396,713	.....0	.....4,396,713	.....	.....5,021,850	.....0	.....0	.....(1,321,013)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/14/2018	05/14/2019	05/14/2019	Closing Sale	.....28,515	..77,849,657	2730.13.....	.....3,421,800	.....0	.....2,973,544	.....0	.....2,973,544	.....	.....2,430,349	.....0	.....0	.....(448,256)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOAG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYYJLN8C3866	09/28/2018	09/27/2019	09/27/2019	Closing Sale	.....563	..1,640,571	2913.98.....	.....41,328	.....0	.....0	.....0	.....0	.....	.....41,328	.....0	.....0	.....(41,328)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0II	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	06/21/2019	Closing Sale	.....30,239	..83,149,993	2749.76.....	.....5,254,933	.....0	.....6,068,967	.....0	.....6,068,967	.....	.....4,062,681	.....0	.....0	.....814,034	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	01/05/2018	01/07/2019	01/07/2019	Closing Sale	.....813	..2,230,181	2743.15.....	.....50,621	.....0	.....0	.....0	.....0	.....	.....50,621	.....0	.....0	.....(50,621)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	Closing Sale	.....26,249	..71,738,779	2733.01.....	.....4,332,922	.....0	.....3,447,806	.....0	.....3,447,806	.....	.....3,389,140	.....0	.....0	.....(885,116)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	09/13/2019	Closing Sale	.....1,559	..4,528,864	2904.98.....	.....138,127	.....0	.....0	.....0	.....0	.....	.....136,668	.....0	.....0	.....(138,127)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	08/21/2018	08/21/2019	08/21/2019	Closing Sale	.....16,469	..47,150,088	2862.96.....	.....1,414,522	.....0	.....0	.....0	.....0	.....	.....1,392,484	.....0	.....0	.....(1,414,522)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/26/2018	01/28/2019	01/28/2019	Closing Sale	.....2,614	..7,509,682	2872.87.....	.....215,446	.....0	.....0	.....0	.....0	.....	.....215,446	.....0	.....0	.....(215,446)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/25/2018	05/28/2019	05/28/2019	Closing Sale	.....2,378	..6,471,323	2721.33.....	.....200,870	.....0	.....131,734	.....0	.....131,734	.....	.....183,870	.....0	.....0	.....(69,136)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/07/2018	02/07/2019	02/07/2019	Closing Sale	.....1,656	..4,440,829	2681.66.....	.....170,088	.....0	.....81,608	.....0	.....81,608	.....	.....114,032	.....0	.....0	.....(88,480)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	08/21/2019	Closing Sale	.....45,924	..131,478,575	2862.96.....	.....7,823,153	.....0	.....2,822,948	.....0	.....2,822,948	.....	.....6,460,554	.....0	.....0	.....(5,000,205)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/19/2018	01/21/2019	01/18/2019	Closing Sale	.....5,747	..16,150,794	2810.3.....	.....906,072	.....0	.....0	.....0	.....0	.....	.....904,589	.....0	.....0	.....(906,072)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	05/14/2018	05/14/2019	05/14/2019	Closing Sale	.....755	..2,061,248	2730.13.....	.....62,868	.....0	.....31,538	.....0	.....31,538	.....	.....59,480	.....0	.....0	.....(31,330)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	04/11/2019	Closing Sale	.....500	..1,446,370	2892.74.....	.....0	.....100,000	.....35,135	.....0	.....35,135	.....	.....0	.....0	.....0	.....(64,865)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYYJLN8C3866	09/21/2018	09/20/2019	09/20/2019	Closing Sale	.....1,591	..4,661,105	2929.67.....	.....282,005	.....0	.....99,278	.....0	.....99,278	.....	.....244,117	.....0	.....0	.....(182,726)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	01/14/2019	Closing Sale	.....474	..1,320,678	2786.24.....	.....28,644	.....0	.....0	.....0	.....0	.....	.....28,644	.....0	.....0	.....(28,644)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYYJLN8C3866	06/28/2018	06/28/2019	06/28/2019	Closing Sale	.....3,129	..8,499,334	2716.31.....	.....299,164	.....0	.....225,010	.....0	.....225,010	.....	.....265,724	.....0	.....0	.....(74,153)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/06/2018	04/05/2019	04/05/2019	Closing Sale	.....1,590	..4,141,107	2604.47.....	.....177,730	.....0	.....228,609	.....0	.....228,609	.....	.....44,944	.....0	.....0	.....50,879	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	Closing Sale	.....4,034	..10,939,926	2711.93.....	.....749,921	.....0	.....576,660	.....0	.....576,660	.....	.....658,651	.....0	.....0	.....(173,260)	.....0	.....0	0001.....

E19.4



## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0KG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	12/20/2019	Closing Sale	.....22,991	..55,560,510	2416.62.....	.....4,639,124	.....0	.....18,498,559	.....0	.....18,498,559	.....	.....(925,194)	.....0	.....0	.....13,859,435	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	Closing Sale	.....5,738	..16,810,446	2929.67.....	.....1,017,061	.....0	.....358,051	.....0	.....358,051	.....	.....880,417	.....0	.....0	.....(659,009)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	07/05/2019	Closing Sale	.....1,917	..5,290,575	2759.82.....	.....170,364	.....0	.....62,551	.....0	.....62,551	.....	.....161,970	.....0	.....0	.....(107,813)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	Closing Sale	.....19,927	..54,040,629	2711.93.....	.....3,704,429	.....0	.....2,848,565	.....0	.....2,848,565	.....	.....3,253,581	.....0	.....0	.....(855,865)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	09/13/2019	Closing Sale	.....20,658	..60,011,077	2904.98.....	.....2,788,830	.....0	.....2,115,586	.....0	.....2,115,586	.....	.....2,241,578	.....0	.....0	.....(673,244)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	08/21/2019	Closing Sale	.....49,194	..140,840,454	2862.96.....	.....8,380,198	.....0	.....3,023,955	.....0	.....3,023,955	.....	.....6,920,575	.....0	.....0	.....(5,356,243)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/07/2018	06/07/2019	06/07/2019	Closing Sale	.....10,233	..28,349,196	2770.37.....	.....1,227,960	.....0	.....1,053,692	.....0	.....1,053,692	.....	.....906,002	.....0	.....0	.....(174,268)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBM0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTWFZYICNSX8D621K86	12/28/2018	12/27/2019	12/27/2019	Closing Sale	.....817	..2,030,850	2485.74.....	.....25,375	.....0	.....54,361	.....0	.....54,361	.....	.....(7,448)	.....0	.....0	.....28,986	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	12/20/2019	Closing Sale	.....6,571	..15,879,610	2416.62.....	.....1,325,896	.....0	.....5,287,027	.....0	.....5,287,027	.....	.....(264,427)	.....0	.....0	.....3,961,130	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	12/20/2019	Closing Sale	.....1,978	..4,780,074	2416.62.....	.....399,121	.....0	.....314,091	.....0	.....314,091	.....	.....(79,598)	.....0	.....0	.....(85,030)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	09/20/2019	Closing Sale	.....20,040	..58,710,587	2929.67.....	.....3,552,090	.....0	.....1,250,496	.....0	.....1,250,496	.....	.....3,074,861	.....0	.....0	.....(2,301,594)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019	Closing Sale	.....28,208	..75,319,309	2670.14.....	.....5,061,361	.....0	.....6,625,777	.....0	.....6,625,777	.....	.....3,815,377	.....0	.....0	.....1,564,416	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/26/2018	01/28/2019	01/28/2019	Closing Sale	.....6,293	..18,078,971	2872.87.....	.....629,300	.....0	.....0	.....0	.....0	.....	.....627,374	.....0	.....0	.....(629,300)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	01/05/2018	01/07/2019	01/07/2019	Closing Sale	.....8,264	..22,669,392	2743.15.....	.....826,400	.....0	.....0	.....0	.....0	.....	.....826,357	.....0	.....0	.....(826,400)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	07/19/2019	Closing Sale	.....16,561	..46,401,107	2801.83.....	.....2,825,803	.....0	.....2,894,532	.....0	.....2,894,532	.....	.....2,253,670	.....0	.....0	.....68,728	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBM0AG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTWFZYICNSX8D621K86	08/14/2018	08/14/2019	08/14/2019	Closing Sale	.....521	..1,479,619	2839.96.....	.....34,928	.....0	.....0	.....0	.....0	.....	.....34,910	.....0	.....0	.....(34,928)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	04/13/2018	04/12/2019	04/12/2019	Closing Sale	.....28,479	..75,648,768	2656.3.....	.....3,132,701	.....0	.....7,151,362	.....0	.....7,151,362	.....	.....1,822,194	.....0	.....0	.....4,018,661	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	08/21/2019	Closing Sale	.....19,675	..56,328,738	2862.96.....	.....3,351,636	.....0	.....1,209,422	.....0	.....1,209,422	.....	.....2,767,864	.....0	.....0	.....(2,142,214)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	Closing Sale	.....14,299	..39,079,310	2733.01.....	.....1,193,538	.....0	.....602,313	.....0	.....602,313	.....	.....1,128,569	.....0	.....0	.....(591,225)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	06/21/2019	Closing Sale	.....3,211	..8,829,479	2749.76.....	.....558,008	.....0	.....644,448	.....0	.....644,448	.....	.....431,405	.....0	.....0	.....86,440	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTWFZYICNSX8D621K86	02/21/2018	02/21/2019	02/21/2019	Closing Sale	.....26,505	..71,598,752	2701.33.....	.....3,975,750	.....0	.....1,949,477	.....0	.....1,949,477	.....	.....3,579,632	.....0	.....0	.....(2,026,273)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	12/20/2019	Closing Sale	.....64,102	..154,910,175	2416.62.....	.....12,934,703	.....0	.....51,576,469	.....0	.....51,576,469	.....	.....(2,579,362)	.....0	.....0	.....38,641,766	.....0	.....0	0001.....

E19.5

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSSOEA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	10/19/2018	10/21/2019	10/21/2019	Closing Sale	12,960	35,870,429	2767.78	2,589,797	0	3,096,662	3,096,662	0	1,778,491	0	0	506,866	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLMOAB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	07/06/2018	07/05/2019	07/05/2019	Closing Sale	551	1,520,661	2759.82	31,021	0	0	0	0	30,973	0	0	(31,021)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	07/20/2018	07/19/2019	07/19/2019	Closing Sale	38,967	109,178,910	2801.83	6,648,939	0	6,810,652	6,810,652	0	5,302,745	0	0	161,713	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	02/21/2019	Closing Sale	49,561	133,880,616	2701.33	5,451,710	0	3,645,212	3,645,212	0	4,711,020	0	0	(1,806,498)	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	08/14/2018	08/14/2019	08/14/2019	Closing Sale	1,683	4,779,653	2839.96	147,702	0	0	0	0	144,792	0	0	(147,702)	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	11/07/2018	11/07/2019	11/07/2019	Closing Sale	2,129	5,990,772	2813.89	128,785	0	0	0	0	126,463	0	0	(128,785)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	08/01/2019	Closing Sale	1,762	4,669,177	2649.93	361,386	0	215,704	215,704	0	163,797	0	0	(145,682)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLMOAE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	12/07/2018	12/06/2019	12/06/2019	Closing Sale	2,784	7,330,495	2633.08	134,139	0	139,426	139,426	0	79,090	0	0	5,287	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2018	12/20/2019	12/20/2019	Closing Sale	2,115	5,111,151	2416.62	426,786	0	1,701,729	1,701,729	0	(85,090)	0	0	1,274,943	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	10/19/2018	10/21/2019	10/21/2019	Closing Sale	397	1,098,809	2767.78	20,481	0	0	0	0	20,416	0	0	(20,481)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB8	04/20/2018	04/18/2019	04/18/2019	Closing Sale	16,396	43,779,615	2670.14	1,562,047	0	1,420,741	1,420,741	0	1,132,328	0	0	(141,306)	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	09/21/2018	09/20/2019	09/20/2019	Closing Sale	18,596	54,480,143	2929.67	3,296,141	0	1,160,390	1,160,390	0	2,853,299	0	0	(2,135,751)	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	04/18/2019	04/21/2020	08/01/2019	Closing Sale	3,180	9,237,995	2905.03	0	565,372	229,850	229,850	0	0	0	0	(335,522)	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	08/21/2018	08/21/2019	08/21/2019	Closing Sale	1,677	4,801,184	2862.96	285,677	0	103,085	103,085	0	235,919	0	0	(182,592)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	Closing Sale	39,212	108,530,189	2767.78	7,835,734	0	9,369,315	9,369,315	0	5,381,033	0	0	1,533,581	0	0	0	0001.....
S&P 500 OTC Call Option 9SDBA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	09/07/2018	09/06/2019	09/06/2019	Closing Sale	1,421	4,080,657	2871.68	135,456	0	0	0	0	133,348	0	0	(135,456)	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	09/07/2018	09/06/2019	09/06/2019	Closing Sale	15,050	43,218,784	2871.68	2,031,750	0	1,610,802	1,610,802	0	1,567,448	0	0	(420,949)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	02/21/2019	Closing Sale	5,675	15,330,048	2701.33	624,250	0	417,396	417,396	0	539,437	0	0	(206,854)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB8	03/21/2018	03/21/2019	03/21/2019	Closing Sale	5,867	15,910,893	2711.93	1,090,675	0	838,688	838,688	0	957,935	0	0	(251,988)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	Closing Sale	27,631	80,949,712	2929.67	4,897,595	0	1,724,174	1,724,174	0	4,239,595	0	0	(3,173,420)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/19/2018	01/21/2019	01/18/2019	Closing Sale	23,773	66,809,262	2810.3	3,748,051	0	0	0	0	3,741,917	0	0	(3,748,051)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	08/01/2019	Closing Sale	3,200	9,135,616	2854.88	0	559,104	253,728	253,728	0	0	0	0	(305,376)	0	0	0	0001.....

E19.6

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSA0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	10/05/2018	10/07/2019	10/07/2019 Closing Sale	1,722	4,968,952	2885.57	172,424	0	0	0	0		169,288	0	0	(172,424)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0D	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019 Closing Sale	63,618	169,868,967	2670.14	11,414,978	0	14,943,232	0	14,943,232		8,604,887	0	0	3,528,254	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOEC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	11/21/2018	11/21/2019	11/21/2019 Closing Sale	1,796	4,759,274	2649.93	368,360	0	814,684	0	814,684		166,957	0	0	446,324	0	0	0001.....
S&P 500 OTC Call Option 9SDBA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank	7LWTFZYICNSX8D621K86	02/14/2018	02/14/2019	02/14/2019 Closing Sale	1,312	3,540,603	2698.63	134,520	0	44,529	0	44,529		113,331	0	0	(89,991)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019 Closing Sale	20,110	54,960,831	2733.01	3,319,558	0	2,641,449	0	2,641,449		2,596,503	0	0	(678,109)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	09/07/2018	09/06/2019	09/06/2019 Closing Sale	756	2,170,990	2871.68	47,957	0	0	0	0		47,922	0	0	(47,957)	0	0	0001.....
S&P 500 OTC Call Option 9SDBM0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank	7LWTFZYICNSX8D621K86	10/05/2018	10/07/2019	10/07/2019 Closing Sale	1,213	3,500,196	2885.57	88,900	0	0	0	0		88,813	0	0	(88,900)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019 Closing Sale	49,703	135,838,796	2733.01	8,204,474	0	6,528,489	0	6,528,489		6,417,404	0	0	(1,675,985)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/28/2018	11/27/2019	11/27/2019 Closing Sale	13,638	37,419,672	2743.78	3,136,740	0	5,589,398	0	5,589,398		2,080,110	0	0	2,452,658	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/25/2018	05/28/2019	05/28/2019 Closing Sale	16,036	43,639,248	2721.33	2,405,400	0	1,299,878	0	1,299,878		1,745,818	0	0	(1,105,522)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019 Closing Sale	26,509	72,449,362	2733.01	4,375,841	0	3,481,957	0	3,481,957		3,422,710	0	0	(893,883)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	08/01/2019 Closing Sale	1,593	4,420,384	2774.88	0	276,274	155,668	0	155,668		0	0	0	(120,606)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0BW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80	08/07/2018	08/07/2019	08/07/2019 Closing Sale	1,704	4,870,799	2858.45	138,825	0	0	0	0		137,080	0	0	(138,825)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019 Closing Sale	24,608	68,109,530	2767.78	4,917,417	0	5,879,836	0	5,879,836		3,376,937	0	0	962,419	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	01/19/2018	01/21/2019	01/18/2019 Closing Sale	2,452	6,890,856	2810.3	386,582	0	0	0	0		385,950	0	0	(386,582)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	04/06/2018	04/05/2019	04/05/2019 Closing Sale	610	1,588,727	2604.47	27,984	0	0	0	0		27,947	0	0	(27,984)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/28/2018	06/28/2019	06/28/2019 Closing Sale	17,524	47,600,616	2716.31	2,278,120	0	3,950,786	0	3,950,786		1,384,990	0	0	1,672,666	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	06/14/2018	06/14/2019	06/14/2019 Closing Sale	485	1,349,508	2782.49	37,395	0	0	0	0		37,173	0	0	(37,395)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386	11/21/2018	11/21/2019	11/21/2019 Closing Sale	17,140	45,419,800	2649.93	3,515,414	0	7,774,875	0	7,774,875		1,593,344	0	0	4,259,461	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80	10/19/2018	10/21/2019	10/21/2019 Closing Sale	1,684	4,660,942	2767.78	336,514	0	402,375	0	402,375		231,094	0	0	65,861	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0C	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/07/2018	11/07/2019	11/07/2019 Closing Sale	5,562	15,650,856	2813.89	723,060	0	1,508,915	0	1,508,915		422,508	0	0	785,855	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	06/14/2019 Closing Sale	28,356	78,900,286	2782.49	3,402,720	0	2,962,918	0	2,962,918		2,531,097	0	0	(439,802)	0	0	0001.....

E19.7

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Current Year Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SMLS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	10/26/2018	10/28/2019	10/28/2019	Closing Sale	15,820	42,060,476	2658.69.....	2,847,600	.....0	6,023,149	.....0	6,023,149	1,215,440	.....0	.....0	3,175,549	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSODA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	07/20/2018	07/19/2019	07/19/2019	Closing Sale	6,913	19,369,051	2801.83.....	1,179,565	.....0	1,208,254	.....0	1,208,254	940,742	.....0	.....0	28,689	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/21/2018	02/21/2019	02/21/2019	Closing Sale	1,651	4,459,896	2701.33.....	298,813	.....0	121,431	.....0	121,431	274,139	.....0	.....0	(177,382)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0Y	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	07/05/2019	Closing Sale	9,095	25,100,563	2759.82.....	1,182,350	.....0	2,097,216	.....0	2,097,216	816,944	.....0	.....0	914,866	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SDBMOAF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	08/07/2018	08/07/2019	08/07/2019	Closing Sale	616	1,760,805	2858.45.....	38,896	.....0	.....0	.....0	.....0	38,882	.....0	.....0	(38,896)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	03/14/2019	Closing Sale	1,124	3,090,416	2749.48.....	114,682	.....0	.....0	.....0	.....0	114,543	.....0	.....0	(114,682)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0BV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/27/2018	07/26/2019	07/26/2019	Closing Sale	3,455	9,739,023	2818.82.....	296,096	.....0	.....0	.....0	.....0	291,115	.....0	.....0	(296,096)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSA0AY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	12/28/2018	12/27/2019	12/27/2019	Closing Sale	3,930	9,768,958	2485.74.....	496,280	.....0	1,664,393	.....0	1,664,393	(351)	.....0	.....0	1,168,112	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSM0AI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	10/26/2018	10/28/2019	10/28/2019	Closing Sale	493	1,310,734	2658.69.....	21,222	.....0	.....0	.....0	.....0	19,971	.....0	.....0	(21,222)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	06/21/2019	Closing Sale	18,449	50,730,322	2749.76.....	3,206,067	.....0	3,702,714	.....0	3,702,714	2,478,666	.....0	.....0	496,647	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0FC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	Closing Sale	21,194	58,660,329	2767.78.....	4,235,197	.....0	5,064,094	.....0	5,064,094	2,908,437	.....0	.....0	828,897	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	Closing Sale	77	210,442	2733.01.....	12,710	.....0	10,114	.....0	10,114	9,942	.....0	.....0	(2,596)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0FA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	Closing Sale	2,085	5,770,821	2767.78.....	416,646	.....0	272,308	.....0	272,308	286,123	.....0	.....0	(144,338)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/21/2018	02/21/2019	02/21/2019	Closing Sale	16,225	43,829,079	2701.33.....	1,696,811	.....0	524,183	.....0	524,183	1,508,610	.....0	.....0	(1,172,627)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0CF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	12/13/2019	Closing Sale	1,496	3,889,525	2599.95.....	185,534	.....0	423,062	.....0	423,062	90,259	.....0	.....0	237,528	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSODC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	08/07/2018	08/07/2019	08/07/2019	Closing Sale	17,964	51,349,196	2858.45.....	2,425,140	.....0	458,621	.....0	458,621	1,922,063	.....0	.....0	(1,966,519)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	01/12/2018	01/14/2019	01/14/2019	Closing Sale	825	2,298,648	2786.24.....	61,372	.....0	.....0	.....0	.....0	61,372	.....0	.....0	(61,372)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSODW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	09/21/2018	09/20/2019	09/20/2019	Closing Sale	47,241	138,400,540	2929.67.....	8,373,467	.....0	2,947,838	.....0	2,947,838	7,248,479	.....0	.....0	(5,425,629)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0KK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	08/01/2019	Closing Sale	2,660	7,104,089	2670.71.....	.....0	497,287	.....0	242,512	.....0	242,512	.....0	.....0	.....0	(254,775)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0H	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/20/2018	04/18/2019	04/18/2019	Closing Sale	57,053	152,339,497	2670.14.....	10,237,020	.....0	13,401,179	.....0	13,401,179	7,716,914	.....0	.....0	3,164,159	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSOEU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	12/28/2018	12/27/2019	12/27/2019	Closing Sale	16,015	39,809,126	2485.74.....	3,203,000	.....0	12,079,794	.....0	12,079,794	(19,876)	.....0	.....0	8,876,794	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0BG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/19/2018	01/21/2019	01/18/2019	Closing Sale	15,948	44,818,664	2810.3.....	1,254,470	.....0	.....0	.....0	.....0	1,254,470	.....0	.....0	(1,254,470)	.....0	.....0	0001.....	

E19.8

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SDBM0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Deutsche Bank....	7LTFWZYICNSX8D621K86	08/21/2018	08/21/2019	Closing Sale	.....664	...1,901,005	2862.96.....	.....36,670	.....0	.....0	.....0	.....0	.....36,670	.....0	.....0	.....(36,670)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	Closing Sale	.....53,943	151,139,116	2801.83.....	.....9,204,294	.....0	.....9,428,158	.....0	.....9,428,158	.....7,340,724	.....0	.....0	.....223,863	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	Closing Sale	.....5,808	..15,689,325	2701.33.....	.....638,880	.....0	.....427,178	.....0	.....427,178	.....552,079	.....0	.....0	.....(211,702)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSODI	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	08/21/2018	08/21/2019	Closing Sale	.....6,214	..17,790,433	2862.96.....	.....1,058,555	.....0	.....475,350	.....0	.....475,350	.....874,181	.....0	.....0	.....(583,205)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSOEK	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	11/21/2018	11/21/2019	Closing Sale	.....57,549	152,500,822	2649.93.....	.....11,803,300	.....0	.....26,104,802	.....0	.....26,104,802	.....5,349,788	.....0	.....0	.....14,301,502	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	Closing Sale	.....5,658	..15,660,099	2767.78.....	.....1,130,638	.....0	.....1,351,923	.....0	.....1,351,923	.....776,443	.....0	.....0	.....221,284	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	Closing Sale	.....66,171	178,749,707	2701.33.....	.....7,278,810	.....0	.....4,866,877	.....0	.....4,866,877	.....6,289,883	.....0	.....0	.....(2,411,933)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	Closing Sale	.....1,739	..4,838,750	2782.49.....	.....149,519	.....0	.....0	.....0	.....0	.....146,799	.....0	.....0	.....(149,519)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	Closing Sale	.....18,067	..43,661,074	2416.62.....	.....2,318,357	.....0	.....8,674,756	.....0	.....8,674,756	.....(693,653)	.....0	.....0	.....6,356,399	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0U	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	Closing Sale	.....51,466	141,519,148	2749.76.....	.....8,943,761	.....0	.....10,329,226	.....0	.....10,329,226	.....6,914,578	.....0	.....0	.....1,385,465	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SDBS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Deutsche Bank....	7LTFWZYICNSX8D621K86	01/19/2018	01/21/2019	Closing Sale	.....12,782	..35,921,255	2810.3.....	.....2,015,210	.....0	.....0	.....0	.....0	.....2,011,912	.....0	.....0	.....(2,015,210)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	Closing Sale	.....19,850	..56,829,756	2862.96.....	.....3,381,448	.....0	.....1,220,180	.....0	.....1,220,180	.....2,792,483	.....0	.....0	.....(2,161,268)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0C	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	Closing Sale	.....65,362	179,729,813	2749.76.....	.....11,358,608	.....0	.....13,118,153	.....0	.....13,118,153	.....8,781,538	.....0	.....0	.....1,759,545	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	Closing Sale	.....81,094	219,921,251	2711.93.....	.....15,075,375	.....0	.....11,592,387	.....0	.....11,592,387	.....13,240,624	.....0	.....0	.....(3,482,987)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SDBS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Deutsche Bank....	7LTFWZYICNSX8D621K86	10/12/2018	10/14/2019	Closing Sale	.....26,985	..74,671,003	2767.13.....	.....3,642,975	.....0	.....5,370,555	.....0	.....5,370,555	.....1,987,614	.....0	.....0	.....1,727,580	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSOEO	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	12/14/2018	12/13/2019	Closing Sale	.....29,351	..76,311,132	2599.95.....	.....4,402,650	.....0	.....16,696,316	.....0	.....16,696,316	.....319,335	.....0	.....0	.....12,293,666	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0FE	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	Closing Sale	.....29,103	..80,550,701	2767.78.....	.....5,815,652	.....0	.....6,953,871	.....0	.....6,953,871	.....3,993,783	.....0	.....0	.....1,138,218	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/07/2018	05/07/2019	Closing Sale	.....1,265	..3,380,877	2672.63.....	.....113,255	.....0	.....122,517	.....0	.....122,517	.....81,581	.....0	.....0	.....9,261	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	Closing Sale	.....2,889	..8,271,091	2862.96.....	.....492,141	.....0	.....177,587	.....0	.....177,587	.....406,422	.....0	.....0	.....(314,554)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSOCY	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	07/20/2018	07/19/2019	Closing Sale	.....2,216	..6,208,855	2801.83.....	.....378,116	.....0	.....387,312	.....0	.....387,312	.....301,560	.....0	.....0	.....9,196	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	Closing Sale	.....1,300	..3,723,668	2864.36.....	.....0	.....234,962	.....312,000	.....0	.....312,000	.....0	.....0	.....77,038	.....0	.....0	0001.....		
S&P 500 OTC Call Option 9SMLS0JQ	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	Closing Sale	.....16,685	..48,619,756	2913.98.....	.....2,169,050	.....0	.....797,710	.....0	.....797,710	.....1,717,118	.....0	.....0	.....(1,371,340)	.....0	.....0	0001.....	

E19.9

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0IW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	07/05/2019	Closing Sale	.....2,743	..7,570,186	2759.82.....	.....356,590	.....0	.....632,508	.....0	.....632,508	.....	.....246,386	.....0	.....0	.....275,918	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	10/07/2019	Closing Sale	.....8,629	24,899,584	2885.57.....	.....1,164,915	.....0	.....459,235	.....0	.....459,235	.....	.....876,665	.....0	.....0	.....(705,680)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/06/2018	04/05/2019	04/05/2019	Closing Sale	.....2,956	..7,698,813	2604.47.....	.....325,160	.....0	.....852,126	.....0	.....852,126	.....	.....141,400	.....0	.....0	.....526,966	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	10/19/2018	10/21/2019	10/21/2019	Closing Sale	.....22	.....60,891	2767.78.....	.....4,396	.....0	.....5,257	.....0	.....5,257	.....	.....3,019	.....0	.....0	.....860	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	07/19/2019	Closing Sale	.....17,774	49,799,726	2801.83.....	.....3,032,778	.....0	.....3,106,540	.....0	.....3,106,540	.....	.....2,418,739	.....0	.....0	.....73,762	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	02/07/2018	02/07/2019	02/07/2019	Closing Sale	.....809	..2,169,463	2681.66.....	.....44,485	.....0	.....0	.....0	.....0	.....	.....44,485	.....0	.....0	.....(44,485)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	09/20/2019	Closing Sale	.....30,017	87,939,904	2929.67.....	.....5,320,513	.....0	.....1,873,061	.....0	.....1,873,061	.....	.....4,605,694	.....0	.....0	.....(3,447,452)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2018	11/14/2019	11/14/2019	Closing Sale	.....27,473	74,220,507	2701.58.....	.....3,571,490	.....0	.....10,853,209	.....0	.....10,853,209	.....	.....1,100,024	.....0	.....0	.....7,281,719	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/27/2018	04/26/2019	04/26/2019	Closing Sale	.....3,019	..8,060,458	2669.91.....	.....279,710	.....0	.....280,820	.....0	.....280,820	.....	.....199,719	.....0	.....0	.....1,109	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	09/27/2019	Closing Sale	.....940	..2,739,141	2913.98.....	.....122,200	.....0	.....44,941	.....0	.....44,941	.....	.....96,739	.....0	.....0	.....(77,259)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	04/13/2018	04/12/2019	04/12/2019	Closing Sale	.....614	..1,630,968	2656.3.....	.....32,111	.....0	.....0	.....0	.....0	.....	.....31,640	.....0	.....0	.....(32,111)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	11/14/2018	11/14/2019	11/14/2019	Closing Sale	.....1,236	..3,339,153	2701.58.....	.....144,288	.....0	.....179,331	.....0	.....179,331	.....	.....114,748	.....0	.....0	.....35,043	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	11/21/2019	Closing Sale	.....37,409	99,131,231	2649.93.....	.....7,672,586	.....0	.....16,969,096	.....0	.....16,969,096	.....	.....3,477,562	.....0	.....0	.....9,296,511	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	07/19/2019	Closing Sale	.....51,863	145,311,309	2801.83.....	.....8,849,384	.....0	.....9,064,615	.....0	.....9,064,615	.....	.....7,057,671	.....0	.....0	.....215,231	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	Closing Sale	.....22,030	64,540,630	2929.67.....	.....3,904,818	.....0	.....1,374,672	.....0	.....1,374,672	.....	.....3,380,199	.....0	.....0	.....(2,530,146)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	03/14/2019	Closing Sale	.....24,561	67,529,978	2749.48.....	.....2,456,100	.....0	.....1,449,099	.....0	.....1,449,099	.....	.....2,124,779	.....0	.....0	.....(1,007,001)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	06/07/2018	06/07/2019	06/07/2019	Closing Sale	.....1,476	..4,089,066	2770.37.....	.....123,895	.....0	.....12,455	.....0	.....12,455	.....	.....121,257	.....0	.....0	.....(111,440)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	01/19/2018	01/21/2019	01/18/2019	Closing Sale	.....35,687	100,291,176	2810.3.....	.....5,626,412	.....0	.....0	.....0	.....0	.....	.....5,617,204	.....0	.....0	.....(5,626,412)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBM0AI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	08/28/2018	08/28/2019	08/28/2019	Closing Sale	.....456	..1,321,269	2897.52.....	.....28,644	.....0	.....0	.....0	.....0	.....	.....28,644	.....0	.....0	.....(28,644)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0BL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	Closing Sale	.....15,528	42,110,849	2711.93.....	.....1,553,111	.....0	.....415,775	.....0	.....415,775	.....	.....1,502,216	.....0	.....0	.....(1,137,336)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/07/2018	12/06/2019	12/06/2019	Closing Sale	.....1,443	..3,799,534	2633.08.....	.....180,635	.....0	.....345,484	.....0	.....345,484	.....	.....110,813	.....0	.....0	.....164,849	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/21/2018	09/20/2019	09/20/2019	Closing Sale	.....614	..1,798,817	2929.67.....	.....43,740	.....0	.....0	.....0	.....0	.....	.....43,740	.....0	.....0	.....(43,740)	.....0	.....0	0001.....

E19.10

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Current Year Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SMLS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	Closing Sale	.....13,941	..38,100,892	2733.01.....	.....2,301,241	.....0	.....1,831,150	.....0	.....1,831,150	.....1,799,992	.....0	.....0	.....(470,091)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/07/2018	05/07/2019	05/07/2019	Closing Sale	.....9,653	..25,798,897	2672.63.....	.....1,158,360	.....0	.....2,040,837	.....0	.....2,040,837	.....678,014	.....0	.....0	.....882,477	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSODO	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	08/28/2018	08/28/2019	08/28/2019	Closing Sale	.....15,979	..46,299,472	2897.52.....	.....2,077,270	.....0	.....0	.....0	.....0	.....1,673,572	.....0	.....0	.....(2,077,270)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SDBA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Deutsche Bank.... 7LTFWZYICNSX8D621K86	02/28/2018	02/28/2019	02/28/2019	Closing Sale	.....2,672	..7,251,354	2713.83.....	.....266,800	.....0	.....55,655	.....0	.....55,655	.....258,102	.....0	.....0	.....(211,145)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/28/2018	02/28/2019	02/28/2019	Closing Sale	.....7,307	..19,829,956	2713.83.....	.....803,770	.....0	.....516,313	.....0	.....516,313	.....692,341	.....0	.....0	.....(287,457)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0JW	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	11/07/2019	Closing Sale	.....9,346	..26,298,616	2813.89.....	.....1,214,980	.....0	.....2,535,476	.....0	.....2,535,476	.....709,954	.....0	.....0	.....1,320,496	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SRBM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	07/26/2019	Closing Sale	.....536	..1,510,888	2818.82.....	.....35,183	.....0	.....0	.....0	.....0	.....35,183	.....0	.....0	.....(35,183)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSA0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	11/21/2018	11/21/2019	11/21/2019	Closing Sale	.....17,016	..45,091,209	2649.93.....	.....2,029,158	.....0	.....3,487,765	.....0	.....3,487,765	.....1,366,815	.....0	.....0	.....1,458,607	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0G	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	02/07/2018	02/07/2019	02/07/2019	Closing Sale	.....9,200	..24,671,272	2681.66.....	.....920,000	.....0	.....224,388	.....0	.....224,388	.....804,997	.....0	.....0	.....(695,612)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SRBS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Closing Sale	.....16,553	..43,120,565	2605.....	.....2,482,950	.....0	.....3,483,413	.....0	.....3,483,413	.....1,516,639	.....0	.....0	.....1,000,463	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	Closing Sale	.....30,951	..84,589,393	2733.01.....	.....5,109,082	.....0	.....4,065,414	.....0	.....4,065,414	.....3,996,239	.....0	.....0	.....(1,043,668)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	Closing Sale	.....19,444	..53,140,646	2733.01.....	.....3,209,621	.....0	.....2,553,969	.....0	.....2,553,969	.....2,510,512	.....0	.....0	.....(655,652)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	Closing Sale	.....54,153	..146,859,145	2711.93.....	.....10,067,043	.....0	.....7,741,171	.....0	.....7,741,171	.....8,841,832	.....0	.....0	.....(2,325,871)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019	Closing Sale	.....29,171	..77,890,654	2670.14.....	.....5,234,153	.....0	.....6,851,976	.....0	.....6,851,976	.....3,945,631	.....0	.....0	.....1,617,824	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019	Closing Sale	.....30,092	..80,349,853	2670.14.....	.....5,399,408	.....0	.....7,068,310	.....0	.....7,068,310	.....4,070,204	.....0	.....0	.....1,668,902	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SRBS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	03/07/2019	Closing Sale	.....7,808	..21,290,854	2726.8.....	.....780,800	.....0	.....172,791	.....0	.....172,791	.....661,722	.....0	.....0	.....(608,009)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	12/20/2019	Closing Sale	.....53,827	..130,079,405	2416.62.....	.....10,861,414	.....0	.....43,309,204	.....0	.....43,309,204	.....(2,165,880)	.....0	.....0	.....32,447,790	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019	Closing Sale	.....5,127	..13,689,808	2670.14.....	.....919,938	.....0	.....1,204,281	.....0	.....1,204,281	.....693,471	.....0	.....0	.....284,343	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	09/13/2019	Closing Sale	.....468	..1,359,531	2904.98.....	.....28,288	.....0	.....0	.....0	.....0	.....28,288	.....0	.....0	.....(28,288)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	Closing Sale	.....14,383	..39,808,980	2767.78.....	.....2,874,155	.....0	.....3,436,674	.....0	.....3,436,674	.....1,973,768	.....0	.....0	.....562,519	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/27/2018	04/26/2019	04/26/2019	Closing Sale	.....16,753	..44,729,002	2669.91.....	.....2,512,950	.....0	.....4,522,807	.....0	.....4,522,807	.....1,728,837	.....0	.....0	.....2,009,857	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCA0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	07/12/2019	Closing Sale	.....1,731	..4,849,068	2801.31.....	.....148,381	.....0	.....0	.....0	.....0	.....145,434	.....0	.....0	.....(148,381)	.....0	.....0	0001.....	

E19.11

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSA0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	10/12/2018	10/14/2019	10/14/2019	Closing Sale	1,380	3,818,639	2767.13	161,529	0	71,535	71,535			148,826	0	0	(89,994)	0	0	0001
S&P 500 OTC Call Option 9SDBS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank 7LTFWZYICNSX8D621K86	01/19/2018	01/21/2019	01/18/2019	Closing Sale	47,354	133,078,946	2810.3	7,465,832	0	0	0			7,453,613	0	0	(7,465,832)	0	0	0001
S&P 500 OTC Call Option 9SMLA0CA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	09/20/2019	Closing Sale	15,138	44,349,344	2929.67	1,357,122	0	0	0			1,342,436	0	0	(1,357,122)	0	0	0001
S&P 500 OTC Call Option 9SMLA0CD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	11/07/2019	Closing Sale	2,036	5,729,080	2813.89	216,569	0	53,925	53,925			202,866	0	0	(162,644)	0	0	0001
S&P 500 OTC Call Option 9SBCA0AD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2018	10/28/2019	10/28/2019	Closing Sale	3,912	10,400,795	2658.69	480,511	0	668,732	668,732			351,048	0	0	188,221	0	0	0001
S&P 500 OTC Call Option 9SBCS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	07/19/2019	Closing Sale	3,298	9,240,435	2801.83	562,738	0	576,424	576,424			448,802	0	0	13,687	0	0	0001
S&P 500 OTC Call Option 9SCSSODG	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	08/21/2018	08/21/2019	08/21/2019	Closing Sale	27,314	78,198,889	2862.96	4,652,940	0	1,678,992	1,678,992			3,842,513	0	0	(2,973,948)	0	0	0001
S&P 500 OTC Call Option 9SMLS0JI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	09/13/2019	Closing Sale	3,022	8,778,850	2904.98	407,970	0	309,483	309,483			327,914	0	0	(98,487)	0	0	0001
S&P 500 OTC Call Option 9SBCS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	02/21/2019	Closing Sale	22,537	60,879,874	2701.33	2,479,070	0	1,657,596	1,657,596			2,142,254	0	0	(821,474)	0	0	0001
S&P 500 OTC Call Option 9SDBS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank 7LTFWZYICNSX8D621K86	10/05/2018	10/07/2019	10/07/2019	Closing Sale	3,975	11,470,141	2885.57	536,625	0	211,550	211,550			403,841	0	0	(325,076)	0	0	0001
S&P 500 OTC Call Option 9SMLA0CB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	09/27/2019	Closing Sale	3,034	8,841,015	2913.98	278,218	0	0	0			275,231	0	0	(278,218)	0	0	0001
S&P 500 OTC Call Option 9SMLA0CC	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	10/19/2018	10/21/2019	10/21/2019	Closing Sale	17,379	48,101,249	2767.78	1,967,303	0	967,233	967,233			1,800,397	0	0	(1,000,070)	0	0	0001
S&P 500 OTC Call Option 9SBCS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Closing Sale	27,169	77,158,873	2839.96	3,396,125	0	17,388	17,388			2,513,449	0	0	(3,378,737)	0	0	0001
S&P 500 OTC Call Option 9SDBA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank 7LTFWZYICNSX8D621K86	03/07/2018	03/07/2019	03/07/2019	Closing Sale	1,177	3,209,444	2726.8	120,696	0	10,847	10,847			119,780	0	0	(109,849)	0	0	0001
S&P 500 OTC Call Option 9SCSS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	04/20/2018	04/18/2019	04/18/2019	Closing Sale	1,719	4,589,971	2670.14	308,440	0	403,776	403,776			232,510	0	0	95,336	0	0	0001
S&P 500 OTC Call Option 9SDBS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank 7LTFWZYICNSX8D621K86	02/14/2018	02/14/2019	02/14/2019	Closing Sale	24,642	66,499,640	2698.63	2,710,620	0	1,160,644	1,160,644			2,398,690	0	0	(1,549,976)	0	0	0001
S&P 500 OTC Call Option 9SMLS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	04/06/2018	04/05/2019	04/05/2019	Closing Sale	9,810	25,549,851	2604.47	1,079,100	0	2,827,929	2,827,929			469,262	0	0	1,748,829	0	0	0001
S&P 500 OTC Call Option 9SRBA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/13/2018	04/12/2019	04/12/2019	Closing Sale	1,107	2,940,524	2656.3	114,685	0	107,862	107,862			73,848	0	0	(6,823)	0	0	0001
S&P 500 OTC Call Option 9SBCS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	Closing Sale	3,311	9,700,137	2929.67	586,875	0	227,680	227,680			508,027	0	0	(359,195)	0	0	0001
S&P 500 OTC Call Option 9SMLS0KA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	11/21/2019	Closing Sale	55,530	147,150,613	2649.93	11,389,203	0	25,188,963	25,188,963			5,162,101	0	0	13,799,760	0	0	0001
S&P 500 OTC Call Option 9SMLS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	06/21/2019	Closing Sale	26,566	73,050,124	2749.76	4,616,639	0	5,331,796	5,331,796			3,569,204	0	0	715,157	0	0	0001
S&P 500 OTC Call Option 9SCSM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	06/21/2018	06/21/2019	06/21/2019	Closing Sale	538	1,479,371	2749.76	35,964	0	0	0			35,964	0	0	(35,964)	0	0	0001

E19.12



## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	01/14/2019	Closing Sale	20,250	56,421,360	2786.24	2,025,000	0	0	0	0		2,023,706	0	0	(2,025,000)	0	0	0001
S&P 500 OTC Call Option 9SBCS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2018	06/21/2019	06/21/2019	Closing Sale	1,618	4,449,112	2749.76	281,176	0	324,733	324,733	0		217,382	0	0	43,557	0	0	0001
S&P 500 OTC Call Option 9SCSM0AK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	12/21/2018	12/20/2019	12/20/2019	Closing Sale	426	1,029,480	2416.62	17,922	0	88,636	88,636	0		(7,065)	0	0	70,714	0	0	0001
S&P 500 OTC Call Option 9SRBA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Closing Sale	3,344	8,711,120	2605	386,767	0	460,726	460,726	0		103,366	0	0	73,959	0	0	0001
S&P 500 OTC Call Option 9SCSSOEM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	12/07/2018	12/06/2019	12/06/2019	Closing Sale	15,093	39,741,076	2633.08	2,263,950	0	7,740,143	7,740,143	0		413,403	0	0	5,476,193	0	0	0001
S&P 500 OTC Call Option 9SBCS0FY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	04/11/2019	Closing Sale	1,000	2,670,710	2670.71	0	186,950	209,030	209,030	0		0	0	0	22,080	0	0	0001
S&P 500 OTC Call Option 9SBCS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2018	05/21/2019	05/21/2019	Closing Sale	1,782	4,870,224	2733.01	294,148	0	234,055	234,055	0		230,076	0	0	(60,093)	0	0	0001
S&P 500 OTC Call Option 9SMLS0JY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	11/21/2019	Closing Sale	22,993	60,929,840	2649.93	4,715,864	0	10,429,855	10,429,855	0		2,137,442	0	0	5,713,990	0	0	0001
001999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants...												542,805,940	2,482,328	693,676,962	0	693,676,962	XXX	362,024,505	0	0	148,388,691	0	0	XXX
007999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												542,805,940	2,482,328	693,676,962	0	693,676,962	XXX	362,024,505	0	0	148,388,691	0	0	XXX
<b>Total Purchased Options</b>																								
043999999. Total-Purchased Options-Call Options and Warrants.....												542,805,940	2,482,328	693,676,962	0	693,676,962	XXX	362,024,505	0	0	148,388,691	0	0	XXX
049999999. Total-Purchased Options.....												542,805,940	2,482,328	693,676,962	0	693,676,962	XXX	362,024,505	0	0	148,388,691	0	0	XXX
<b>Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No 108 - Call Options and Warrants</b>																								
Russell 2000 OTC Call Option 9RMLS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	01/14/2019	Closing Purchase	5,427	8,905,707	1641	286,243	0	0	0	0		(286,241)	0	0	286,243	0	0	0001
Russell 2000 OTC Call Option 9RRBS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/05/2018	01/07/2019	01/07/2019	Closing Purchase	2,237	3,598,282	1608.53	117,890	0	0	0	0		(117,890)	0	0	117,890	0	0	0001
Russell 2000 OTC Call Option 9RRBS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	07/26/2019	Closing Purchase	3,301	5,658,145	1714.07	229,618	0	0	0	0		(220,968)	0	0	229,618	0	0	0001
Russell 2000 OTC Call Option 9RMLS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	05/25/2018	05/28/2019	05/28/2019	Closing Purchase	3,891	6,538,008	1680.29	252,643	0	0	0	0		(243,648)	0	0	252,643	0	0	0001
Russell 2000 OTC Call Option 9RMLS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	06/14/2019	Closing Purchase	7,046	12,230,306	1735.78	428,045	0	0	0	0		(418,202)	0	0	428,044	0	0	0001
Russell 2000 OTC Call Option 9RDBS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank 7LTFWZYICNSX8D621K86	10/26/2018	10/28/2019	10/28/2019	Closing Purchase	2,204	3,372,054	1529.97	160,886	0	(92,480)	92,480	0		(89,787)	0	0	68,406	0	0	0001
Russell 2000 OTC Call Option 9RDBS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank 7LTFWZYICNSX8D621K86	05/07/2018	05/07/2019	05/07/2019	Closing Purchase	2,844	4,655,344	1636.9	193,242	0	0	0	0		(184,687)	0	0	193,242	0	0	0001
Russell 2000 OTC Call Option 9RMLS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80	05/14/2018	05/14/2019	05/14/2019	Closing Purchase	7,673	12,655,156	1649.31	474,933	0	0	0	0		(453,137)	0	0	474,933	0	0	0001
Russell 2000 OTC Call Option 9RDBS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank 7LTFWZYICNSX8D621K86	05/21/2018	05/21/2019	05/21/2019	Closing Purchase	2,058	3,501,605	1701.46	132,337	0	0	0	0		(128,879)	0	0	132,337	0	0	0001
Russell 2000 OTC Call Option 9RBCS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	02/21/2019	Closing Purchase	1,293	1,980,669	1531.84	72,861	0	0	0	0		(70,891)	0	0	72,861	0	0	0001
Russell 2000 OTC Call Option 9RRBS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2018	03/21/2019	03/21/2019	Closing Purchase	1,881	3,074,344	1634.42	128,096	0	0	0	0		(125,503)	0	0	128,096	0	0	0001

E19.13

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RRBS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/06/2018	04/05/2019	04/05/2019	osing Purcha	.....3,159	..4,937,801	1563.09.....	.....179,589	.....0	.....(61,499)	.....0	.....61,499		.....(162,401)	.....0	.....0	.....118,090	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/26/2018	01/28/2019	01/28/2019	osing Purcha	.....1,399	..2,318,745	1657.43.....	.....79,270	.....0	.....0	.....0	.....0		.....(79,217)	.....0	.....0	.....79,270	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	04/20/2018	04/18/2019	04/18/2019	osing Purcha	.....1,956	..3,165,277	1618.24.....	.....106,915	.....0	.....0	.....0	.....0		.....(101,282)	.....0	.....0	.....106,915	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	osing Purcha	.....2,529	..4,477,266	1770.37.....	.....171,921	.....0	.....0	.....0	.....0		.....(166,551)	.....0	.....0	.....171,921	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	01/19/2018	01/21/2019	01/18/2019	osing Purcha	.....933	..1,534,561	1644.76.....	.....53,870	.....0	.....0	.....0	.....0		.....(53,863)	.....0	.....0	.....53,870	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	osing Purcha	.....6,605	..11,519,318	1744.03.....	.....474,900	.....0	.....0	.....0	.....0		.....(460,547)	.....0	.....0	.....474,899	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	11/21/2019	osing Purcha	.....2,049	..3,143,105	1533.97.....	.....210,883	.....0	.....(102,430)	.....0	.....102,430		.....(141,253)	.....0	.....0	.....108,454	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/28/2018	11/27/2019	11/27/2019	osing Purcha	.....3,914	..6,171,987	1576.9.....	.....402,085	.....0	.....(223,881)	.....0	.....223,881		.....(307,450)	.....0	.....0	.....178,204	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	12/06/2019	osing Purcha	.....2,672	..3,991,941	1493.99.....	.....194,468	.....0	.....(373,679)	.....0	.....373,679		.....(66,501)	.....0	.....0	.....(179,211)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	03/28/2018	03/28/2019	03/28/2019	osing Purcha	.....4,223	..6,586,951	1559.78.....	.....247,769	.....0	.....0	.....0	.....0		.....(226,435)	.....0	.....0	.....247,769	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	12/28/2018	12/27/2019	12/27/2019	osing Purcha	.....3,177	..4,370,027	1375.52.....	.....248,410	.....0	.....(932,484)	.....0	.....932,484		.....75,751	.....0	.....0	.....(684,075)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/27/2018	04/26/2019	04/26/2019	osing Purcha	.....3,277	..5,247,198	1601.22.....	.....209,761	.....0	.....0	.....0	.....0		.....(195,950)	.....0	.....0	.....209,761	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2018	06/21/2019	06/21/2019	osing Purcha	.....2,463	..4,303,403	1747.22.....	.....138,889	.....0	.....0	.....0	.....0		.....(135,749)	.....0	.....0	.....138,889	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2018	02/07/2019	02/07/2019	osing Purcha	.....1,194	..1,860,658	1558.34.....	.....66,374	.....0	.....0	.....0	.....0		.....(65,038)	.....0	.....0	.....66,374	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	12/21/2018	12/20/2019	12/20/2019	osing Purcha	.....2,539	..3,378,368	1330.59.....	.....194,849	.....0	.....(780,453)	.....0	.....780,453		.....124,587	.....0	.....0	.....(585,604)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	08/07/2018	08/07/2019	08/07/2019	osing Purcha	.....3,287	..5,732,035	1743.85.....	.....188,715	.....0	.....0	.....0	.....0		.....(181,960)	.....0	.....0	.....188,715	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2018	11/14/2019	11/14/2019	osing Purcha	.....7,035	..10,886,240	1547.44.....	.....518,550	.....0	.....(290,897)	.....0	.....290,897		.....(309,694)	.....0	.....0	.....227,653	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/07/2018	06/07/2019	06/07/2019	osing Purcha	.....2,231	..3,850,684	1725.99.....	.....147,938	.....0	.....0	.....0	.....0		.....(144,621)	.....0	.....0	.....147,938	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	07/13/2018	07/12/2019	07/12/2019	osing Purcha	.....6,953	..12,093,909	1739.38.....	.....482,955	.....0	.....0	.....0	.....0		.....(471,272)	.....0	.....0	.....482,955	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	07/20/2018	07/19/2019	07/19/2019	osing Purcha	.....2,746	..4,804,814	1749.75.....	.....187,469	.....0	.....0	.....0	.....0		.....(183,078)	.....0	.....0	.....187,469	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	11/07/2018	11/07/2019	11/07/2019	osing Purcha	.....3,097	..5,062,635	1634.69.....	.....184,160	.....0	.....0	.....0	.....0		.....(144,949)	.....0	.....0	.....184,160	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/06/2018	07/05/2019	07/05/2019	osing Purcha	.....2,178	..3,817,293	1752.66.....	.....143,269	.....0	.....0	.....0	.....0		.....(140,396)	.....0	.....0	.....143,269	.....0	.....0	0001.....

E19.14

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RMLS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	osing Purcha	.....8,187	..11,911,839	1454.97.....	.....610,668	.....0	....(1,498,270)	.....0	.....1,498,270	.....	.....(91,962)	.....0	.....0	....(887,602)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	osing Purcha	.....6,412	..10,062,287	1569.29.....	.....402,353	.....0	.....0	.....0	.....	.....	.....(393,620)	.....0	.....0	....402,353	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/28/2018	08/28/2019	osing Purcha	.....3,333	..5,947,472	1784.42.....	.....176,716	.....0	.....0	.....0	.....	.....	.....(171,345)	.....0	.....0	....176,716	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/05/2018	10/07/2019	osing Purcha	.....3,057	..5,164,985	1689.56.....	.....206,409	.....0	.....0	.....0	.....	.....	.....(188,351)	.....0	.....0	....206,409	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	09/28/2018	09/27/2019	osing Purcha	.....3,843	..6,718,140	1748.15.....	.....266,935	.....0	.....0	.....0	.....	.....	.....(256,367)	.....0	.....0	....266,935	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/13/2018	04/12/2019	osing Purcha	.....8,145	..12,995,592	1595.53.....	.....479,007	.....0	.....0	.....0	.....	.....	.....(448,848)	.....0	.....0	....479,007	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	02/28/2018	02/28/2019	osing Purcha	.....1,759	..2,755,104	1566.29.....	.....96,577	.....0	.....(16,287)	.....0	.....16,287	.....	.....(92,142)	.....0	.....0	....80,290	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/12/2018	10/14/2019	osing Purcha	.....6,905	..10,998,077	1592.77.....	.....498,265	.....0	.....0	.....0	.....	.....	.....(381,070)	.....0	.....0	....498,265	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	osing Purcha	.....2,536	..4,038,098	1592.31.....	.....306,501	.....0	.....0	.....0	.....	.....	.....(261,657)	.....0	.....0	....306,501	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/07/2018	09/06/2019	osing Purcha	.....2,487	..4,400,000	1769.2.....	.....131,090	.....0	.....0	.....0	.....	.....	.....(126,181)	.....0	.....0	....131,090	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	osing Purcha	.....5,605	..9,154,478	1633.27.....	.....290,514	.....0	.....0	.....0	.....	.....	.....(283,709)	.....0	.....0	....290,514	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/28/2018	06/28/2019	osing Purcha	.....3,641	..6,179,396	1697.17.....	.....253,268	.....0	.....0	.....0	.....	.....	.....(244,541)	.....0	.....0	....253,268	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RDBS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTFWZYICNSX8D621K86	08/21/2018	08/21/2019	osing Purcha	.....2,200	..3,899,896	1772.68.....	.....150,448	.....0	.....0	.....0	.....	.....	.....(146,690)	.....0	.....0	....150,448	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	osing Purcha	.....2,172	..3,536,146	1628.06.....	.....117,766	.....0	.....0	.....0	.....	.....	.....(115,396)	.....0	.....0	....117,766	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	osing Purcha	.....6,389	..11,348,781	1776.3.....	.....437,602	.....0	.....0	.....0	.....	.....	.....(425,269)	.....0	.....0	....437,602	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	osing Purcha	.....51,863	149,729,000	2887.01.....	.....6,219,411	.....0	....(4,646,925)	.....0	.....4,646,925	.....	.....(5,152,175)	.....0	.....0	..1,572,486	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	osing Purcha	.....18,449	..52,703,812	2856.73.....	.....2,051,529	.....0	....(1,729,225)	.....0	.....1,729,225	.....	.....(1,679,411)	.....0	.....0	....322,304	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	osing Purcha	.....28,208	..80,599,283	2857.32.....	.....2,259,461	.....0	....(1,345,804)	.....0	.....1,345,804	.....	.....(1,978,450)	.....0	.....0	....913,657	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	osing Purcha	.....22,537	..65,226,585	2894.2.....	.....202,157	.....0	.....0	.....0	.....	.....	.....(163,727)	.....0	.....0	....202,157	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	01/05/2018	01/07/2019	osing Purcha	.....8,264	..23,458,273	2838.61.....	.....372,293	.....0	.....0	.....0	.....	.....	.....(372,293)	.....0	.....0	....372,293	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	osing Purcha	.....37,409	110,779,272	2961.3.....	.....2,240,051	.....0	....(5,321,056)	.....0	.....5,321,056	.....	.....(1,190,935)	.....0	.....0	..(3,081,005)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/14/2018	05/14/2019	osing Purcha	.....28,515	..80,208,418	2812.85.....	.....2,060,204	.....0	.....(614,698)	.....0	.....614,698	.....	.....(1,509,525)	.....0	.....0	..1,445,506	.....0	.....0	0001.....

E19.15

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0JD	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	07/19/2019	osing Purcha	.....17,774	..53,091,471	2987.03.....	.....1,269,952	.....0	.....0	.....0	.....0	.....	..(1,087,529)	.....0	.....0	.....1,269,952	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IV	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	06/21/2019	osing Purcha	.....51,466	145,807,295	2833.08.....	.....6,375,093	.....0	.....(6,041,079)	.....0	.....6,041,079	.....	..(5,163,011)	.....0	.....0	.....334,014	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	07/19/2019	osing Purcha	.....16,561	..48,182,905	2909.42.....	.....1,784,117	.....0	.....(1,112,734)	.....0	.....1,112,734	.....	..(1,489,987)	.....0	.....0	.....671,383	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	01/19/2018	01/21/2019	01/18/2019	osing Purcha	.....5,747	..17,483,236	3042.15.....	.....263,093	.....0	.....0	.....0	.....0	.....	.....(263,077)	.....0	.....0	.....263,093	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FB	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	osing Purcha	.....2,085	..6,100,919	2926.1.....	.....230,830	.....0	.....(16,527)	.....0	.....16,527	.....	.....(170,695)	.....0	.....0	.....214,303	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	06/21/2019	osing Purcha	.....65,362	187,745,809	2872.4.....	.....6,741,437	.....0	.....(5,102,158)	.....0	.....5,102,158	.....	..(5,555,168)	.....0	.....0	.....1,639,279	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KF	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	12/20/2019	osing Purcha	.....55,235	139,355,143	2522.95.....	.....7,998,085	.....0	.....(38,568,245)	.....0	.....38,568,245	.....	.....1,892,549	.....0	.....0	.....(30,570,160)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	osing Purcha	.....54,153	151,279,655	2793.56.....	.....7,441,164	.....0	.....(3,320,711)	.....0	.....3,320,711	.....	..(6,882,716)	.....0	.....0	.....4,120,453	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JX	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	11/07/2019	osing Purcha	.....9,346	..27,090,222	2898.59.....	.....749,269	.....0	.....(1,743,870)	.....0	.....1,743,870	.....	.....(411,172)	.....0	.....0	.....(994,601)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KL	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	08/01/2019	osing Purcha	.....2,660	..7,425,204	2791.43.....	.....0	.....(319,679)	.....0	.....0	.....0	.....	.....0	.....0	.....0	.....319,679	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	osing Purcha	.....5,658	..16,833,059	2975.09.....	.....499,545	.....0	.....(178,963)	.....0	.....178,963	.....	.....(375,768)	.....0	.....0	.....320,582	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	07/19/2019	osing Purcha	.....53,943	157,834,521	2925.95.....	.....5,365,171	.....0	.....(2,732,752)	.....0	.....2,732,752	.....	..(4,508,385)	.....0	.....0	.....2,632,418	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	osing Purcha	.....29,103	..83,949,932	2884.58.....	.....3,838,104	.....0	.....(3,554,640)	.....0	.....3,554,640	.....	..(2,792,276)	.....0	.....0	.....283,463	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	07/05/2019	osing Purcha	.....9,095	..25,858,631	2843.17.....	.....728,055	.....0	.....(1,339,148)	.....0	.....1,339,148	.....	.....(505,660)	.....0	.....0	.....(611,093)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ET	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	10/07/2019	osing Purcha	.....8,629	..25,651,515	2972.71.....	.....709,218	.....0	.....0	.....0	.....0	.....	.....(533,942)	.....0	.....0	.....709,217	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FD	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	osing Purcha	.....21,194	..61,270,794	2890.95.....	.....2,724,701	.....0	.....(2,453,629)	.....0	.....2,453,629	.....	..(1,987,748)	.....0	.....0	.....271,071	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EN	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	osing Purcha	.....3,311	..10,237,513	3091.97.....	.....284,216	.....0	.....0	.....0	.....0	.....	.....(253,340)	.....0	.....0	.....284,216	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	08/21/2019	osing Purcha	.....19,850	..58,943,781	2969.46.....	.....2,130,104	.....0	.....0	.....0	.....0	.....	..(1,825,932)	.....0	.....0	.....2,130,103	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	osing Purcha	.....13,941	..40,207,935	2884.15.....	.....1,146,787	.....0	.....0	.....0	.....0	.....	.....(973,123)	.....0	.....0	.....1,146,787	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/25/2018	05/28/2019	05/28/2019	osing Purcha	.....16,036	..44,930,948	2801.88.....	.....1,632,946	.....0	.....(8,178)	.....0	.....8,178	.....	..(1,251,573)	.....0	.....0	.....1,624,768	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	03/07/2019	osing Purcha	.....7,808	..21,997,713	2817.33.....	.....364,556	.....0	.....0	.....0	.....0	.....	.....(317,044)	.....0	.....0	.....364,556	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	02/28/2018	02/28/2019	02/28/2019	osing Purcha	.....7,307	..20,520,029	2808.27.....	.....399,238	.....0	.....0	.....0	.....0	.....	.....(359,803)	.....0	.....0	.....399,238	.....0	.....0	0001.....

E19.16

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0IX	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	07/05/2019	osing Purcha	.....2,743	..7,922,195	2888.15.....	.....154,458	.....0	.....(280,499)	.....0	.....280,499	.....	.....(104,476)	.....0	.....0	.....(126,041)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	osing Purcha	.....27,631	..84,624,911	3062.68.....	.....2,760,613	.....0	.....0	.....0	.....0	.....	.....(2,459,129)	.....0	.....0	.....2,760,613	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FT	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	12/20/2019	osing Purcha	.....53,827	..145,298,451	2699.36.....	.....3,967,252	.....0	.....(28,090,158)	.....0	.....28,090,158	.....	.....1,317,152	.....0	.....0	.....(24,122,907)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	08/21/2018	08/21/2019	08/21/2019	osing Purcha	.....27,314	..87,340,339	3197.64.....	.....680,392	.....0	.....0	.....0	.....0	.....	.....(566,420)	.....0	.....0	.....680,392	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	osing Purcha	.....19,444	..55,165,350	2837.14.....	.....2,043,176	.....0	.....(529,266)	.....0	.....529,266	.....	.....(1,702,594)	.....0	.....0	.....1,513,910	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	12/28/2018	12/27/2019	12/27/2019	osing Purcha	.....16,015	..40,967,651	2558.08.....	.....2,562,080	.....0	.....(10,921,269)	.....0	.....10,921,269	.....	.....37,195	.....0	.....0	.....(8,359,189)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	osing Purcha	.....20,110	..57,565,881	2862.55.....	.....1,858,767	.....0	.....(36,399)	.....0	.....36,399	.....	.....(1,565,031)	.....0	.....0	.....1,822,368	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	07/19/2019	osing Purcha	.....3,298	..9,763,432	2960.41.....	.....273,041	.....0	.....(53,428)	.....0	.....53,428	.....	.....(231,903)	.....0	.....0	.....219,614	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	12/20/2019	osing Purcha	.....64,102	..159,588,339	2489.6.....	.....10,301,393	.....0	.....(46,898,305)	.....0	.....46,898,305	.....	.....2,367,565	.....0	.....0	.....(36,596,912)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2018	06/21/2019	06/21/2019	osing Purcha	.....3,211	..9,376,024	2919.97.....	.....258,614	.....0	.....(97,903)	.....0	.....97,903	.....	.....(216,931)	.....0	.....0	.....160,711	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	02/21/2019	osing Purcha	.....49,561	..137,923,803	2782.91.....	.....3,042,054	.....0	.....0	.....0	.....0	.....	.....(2,772,310)	.....0	.....0	.....3,042,054	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	08/07/2018	08/07/2019	08/07/2019	osing Purcha	.....17,964	..53,018,051	2951.35.....	.....1,434,066	.....0	.....0	.....0	.....0	.....	.....(1,154,134)	.....0	.....0	.....1,434,066	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	01/19/2018	01/21/2019	01/18/2019	osing Purcha	.....35,687	..112,827,662	3161.59.....	.....652,001	.....0	.....0	.....0	.....0	.....	.....(651,989)	.....0	.....0	.....652,001	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Deutsche Bank..	7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	01/18/2019	osing Purcha	.....47,354	..138,721,649	2929.46.....	.....4,307,843	.....0	.....0	.....0	.....0	.....	.....(4,306,672)	.....0	.....0	.....4,307,843	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FL	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2018	11/14/2019	11/14/2019	osing Purcha	.....27,473	..76,469,447	2783.44.....	.....2,254,160	.....0	.....(8,604,269)	.....0	.....8,604,269	.....	.....(519,956)	.....0	.....0	.....(6,350,109)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	osing Purcha	.....16,553	..44,401,271	2682.37.....	.....1,734,754	.....0	.....(2,202,708)	.....0	.....2,202,708	.....	.....(1,199,943)	.....0	.....0	.....(467,953)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KH	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	12/20/2019	osing Purcha	.....22,991	..57,727,412	2510.87.....	.....3,469,112	.....0	.....(16,331,657)	.....0	.....16,331,657	.....	.....796,433	.....0	.....0	.....(12,862,545)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019	osing Purcha	.....29,171	..80,881,557	2772.67.....	.....3,520,648	.....0	.....(3,861,074)	.....0	.....3,861,074	.....	.....(2,959,461)	.....0	.....0	.....(340,426)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	04/11/2019	osing Purcha	.....500	..1,509,865	3019.73.....	.....0	.....(63,985)	.....0	.....0	.....0	.....	.....0	.....0	.....0	.....63,985	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	09/21/2018	09/20/2019	09/20/2019	osing Purcha	.....47,241	..142,580,424	3018.15.....	.....5,826,705	.....0	.....0	.....0	.....0	.....	.....(5,175,120)	.....0	.....0	.....5,826,705	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	osing Purcha	.....77	.....234,432	3044.57.....	.....2,174	.....0	.....0	.....0	.....0	.....	.....(1,895)	.....0	.....0	.....2,174	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/ln dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	osing Purcha	.....81,094	..229,355,727	2828.27.....	.....9,647,753	.....0	.....(2,157,766)	.....0	.....2,157,766	.....	.....(9,031,501)	.....0	.....0	.....7,489,988	.....0	.....0	0001.....

E19.17

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0KB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	11/21/2019	osing Purcha	.....55,530	153,537,118	2764.94.....	.....7,784,195	.....0	.....(18,802,458)	.....0	.....18,802,458	.....	.....(3,920,510)	.....0	.....0	.....(11,018,263)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSODN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	08/21/2018	08/21/2019	08/21/2019	osing Purcha	.....49,194	147,037,422	2988.93.....	.....4,788,544	.....0	.....0	.....0	.....0	.....	.....(4,128,098)	.....0	.....0	.....4,788,544	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	07/24/2019	osing Purcha	.....1,300	3,862,937	2971.49.....	.....0	.....(153,972)	.....(214,266)	.....0	.....214,266	.....	.....0	.....0	.....0	.....(60,294)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	01/19/2018	01/21/2019	01/18/2019	osing Purcha	.....12,782	37,825,134	2959.25.....	.....988,257	.....0	.....0	.....0	.....0	.....	.....(988,082)	.....0	.....0	.....988,257	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	10/05/2018	10/07/2019	10/07/2019	osing Purcha	.....3,975	11,980,571	3013.98.....	.....237,258	.....0	.....0	.....0	.....0	.....	.....(174,425)	.....0	.....0	.....237,258	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	08/21/2019	osing Purcha	.....2,889	8,738,416	3024.72.....	.....231,611	.....0	.....0	.....0	.....0	.....	.....(200,561)	.....0	.....0	.....231,611	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	02/21/2019	osing Purcha	.....66,171	186,489,729	2818.3.....	.....2,881,747	.....0	.....0	.....0	.....0	.....	.....(2,631,134)	.....0	.....0	.....2,881,747	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	osing Purcha	.....22,030	67,244,813	3052.42.....	.....2,317,115	.....0	.....0	.....0	.....0	.....	.....(2,063,287)	.....0	.....0	.....2,317,115	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOET	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	12/21/2018	12/20/2019	12/20/2019	osing Purcha	.....1,978	5,050,625	2553.4.....	.....257,635	.....0	.....(62,107)	.....0	.....62,107	.....	.....65,322	.....0	.....0	.....195,527	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	02/14/2018	02/14/2019	02/14/2019	osing Purcha	.....24,642	68,514,617	2780.4.....	.....1,548,200	.....0	.....0	.....0	.....0	.....	.....(1,445,606)	.....0	.....0	.....1,548,200	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/07/2018	11/07/2019	11/07/2019	osing Purcha	.....5,562	16,320,688	2934.32.....	.....341,173	.....0	.....(839,083)	.....0	.....839,083	.....	.....(173,664)	.....0	.....0	.....(497,910)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	07/20/2018	07/19/2019	07/19/2019	osing Purcha	.....6,913	20,819,813	3011.69.....	.....424,182	.....0	.....0	.....0	.....0	.....	.....(364,910)	.....0	.....0	.....424,182	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	11/21/2019	osing Purcha	.....22,993	64,957,294	2825.09.....	.....2,552,913	.....0	.....(6,402,401)	.....0	.....6,402,401	.....	.....(1,312,606)	.....0	.....0	.....(3,849,488)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	12/20/2019	osing Purcha	.....26,516	68,314,762	2576.36.....	.....3,199,357	.....0	.....(17,099,108)	.....0	.....17,099,108	.....	.....827,336	.....0	.....0	.....(13,899,751)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2018	11/27/2019	11/27/2019	osing Purcha	.....13,638	38,527,350	2825.....	.....2,500,664	.....0	.....(4,481,720)	.....0	.....4,481,720	.....	.....(1,749,867)	.....0	.....0	.....(1,981,056)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	09/13/2019	osing Purcha	.....20,658	61,805,431	2991.84.....	.....1,705,628	.....0	.....(321,232)	.....0	.....321,232	.....	.....(1,386,023)	.....0	.....0	.....1,384,396	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	04/18/2019	04/21/2020	08/01/2019	osing Purcha	.....3,180	9,586,269	3014.55.....	.....0	.....(362,137)	.....0	.....0	.....0	.....	.....0	.....0	.....0	.....362,137	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	01/14/2019	osing Purcha	.....20,250	58,119,728	2870.11.....	.....1,048,934	.....0	.....0	.....0	.....0	.....	.....(1,048,810)	.....0	.....0	.....1,048,934	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	04/11/2019	osing Purcha	.....1,000	2,984,520	2984.52.....	.....0	.....(47,000)	.....0	.....0	.....0	.....	.....0	.....0	.....0	.....47,000	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019	osing Purcha	.....30,092	89,983,807	2990.29.....	.....1,084,516	.....0	.....0	.....0	.....0	.....	.....(992,074)	.....0	.....0	.....1,084,516	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank... 7LTFWZYICNSX8D621K86	02/21/2018	02/21/2019	02/21/2019	osing Purcha	.....26,505	80,548,695	3039.....	.....111,498	.....0	.....0	.....0	.....0	.....	.....(101,624)	.....0	.....0	.....111,498	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOEB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3866	10/19/2018	10/21/2019	10/21/2019	osing Purcha	.....12,960	37,552,766	2897.59.....	.....1,617,667	.....0	.....(1,414,325)	.....0	.....1,414,325	.....	.....(1,182,361)	.....0	.....0	.....203,342	.....0	.....0	0001.....

E19.18

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	osing Purcha	.....4,034	.11,570,077	2868.14.....	.....400,052	.....0	.....0	.....0	.....0	.....(378,744)	.....0	.....0	.....400,052	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSODP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3866	08/28/2018	08/28/2019	08/28/2019	osing Purcha	.....15,979	.47,702,268	2985.31.....	.....1,243,805	.....0	.....0	.....0	.....0	.....(1,012,305)	.....0	.....0	.....1,243,805	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	08/21/2019	osing Purcha	.....45,924	.135,449,164	2949.42.....	.....5,430,054	.....0	.....0	.....0	.....0	.....(4,626,828)	.....0	.....0	.....5,430,054	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOEP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3866	12/14/2018	12/13/2019	12/13/2019	osing Purcha	.....29,351	.78,669,192	2680.29.....	.....3,105,336	.....0	.....(14,338,257)	.....0	.....14,338,257	.....(46,025)	.....0	.....0	.....(11,232,921)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	03/14/2019	osing Purcha	.....24,561	.69,576,155	2832.79.....	.....1,244,612	.....0	.....0	.....0	.....0	.....(1,090,286)	.....0	.....0	.....1,244,612	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	osing Purcha	.....27,169	.79,573,926	2928.85.....	.....1,949,376	.....0	.....0	.....0	.....0	.....(1,432,535)	.....0	.....0	.....1,949,376	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	osing Purcha	.....14,383	.41,329,694	2873.51.....	.....1,978,382	.....0	.....(1,915,959)	.....0	.....1,915,959	.....(1,431,470)	.....0	.....0	.....62,422	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	03/21/2019	osing Purcha	.....19,927	.57,704,607	2895.8.....	.....1,730,261	.....0	.....0	.....0	.....0	.....(1,649,129)	.....0	.....0	.....1,730,261	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	04/20/2018	04/18/2019	04/18/2019	osing Purcha	.....57,053	.156,955,656	2751.05.....	.....7,508,610	.....0	.....(8,785,306)	.....0	.....8,785,306	.....(6,207,209)	.....0	.....0	.....(1,276,696)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	09/20/2019	osing Purcha	.....5,738	.18,067,872	3148.81.....	.....353,862	.....0	.....0	.....0	.....0	.....(314,656)	.....0	.....0	.....353,862	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	02/21/2019	osing Purcha	.....5,808	.16,553,787	2850.17.....	.....163,495	.....0	.....0	.....0	.....0	.....(147,715)	.....0	.....0	.....163,495	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	osing Purcha	.....26,249	.76,760,476	2924.32.....	.....1,705,923	.....0	.....0	.....0	.....0	.....(1,465,601)	.....0	.....0	.....1,705,923	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSODL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3866	08/21/2018	08/21/2019	08/21/2019	osing Purcha	.....19,675	.60,052,035	3052.2.....	.....1,346,360	.....0	.....0	.....0	.....0	.....(1,163,830)	.....0	.....0	.....1,346,360	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3866	06/07/2018	06/07/2019	06/07/2019	osing Purcha	.....10,233	.29,219,513	2855.42.....	.....712,012	.....0	.....(183,375)	.....0	.....183,375	.....(526,467)	.....0	.....0	.....528,637	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank....	7LTFWZYICNSX8D21K86	10/12/2018	10/14/2019	10/14/2019	osing Purcha	.....26,985	.76,993,332	2853.19.....	.....2,246,646	.....0	.....(3,048,257)	.....0	.....3,048,257	.....(1,144,730)	.....0	.....0	.....(801,611)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOEH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3866	11/21/2018	11/21/2019	11/21/2019	osing Purcha	.....5,706	.16,254,511	2848.67.....	.....576,078	.....0	.....(1,454,288)	.....0	.....1,454,288	.....(299,020)	.....0	.....0	.....(878,210)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0JP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	09/27/2019	osing Purcha	.....940	.2,892,803	3077.45.....	.....35,100	.....0	.....0	.....0	.....0	.....(25,186)	.....0	.....0	.....35,100	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0HL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	04/27/2018	04/26/2019	04/26/2019	osing Purcha	.....16,753	.46,030,543	2747.6.....	.....1,753,882	.....0	.....(3,221,200)	.....0	.....3,221,200	.....(1,327,000)	.....0	.....0	.....(1,467,318)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	05/21/2019	osing Purcha	.....49,703	.139,913,945	2815.....	.....5,804,316	.....0	.....(2,453,340)	.....0	.....2,453,340	.....(4,789,360)	.....0	.....0	.....3,350,976	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/14/2018	06/14/2019	06/14/2019	osing Purcha	.....28,356	.81,314,516	2867.63.....	.....1,970,742	.....0	.....(548,689)	.....0	.....548,689	.....(1,468,540)	.....0	.....0	.....1,422,053	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSODR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3866	09/07/2018	09/06/2019	09/06/2019	osing Purcha	.....15,050	.44,593,150	2963.....	.....1,206,258	.....0	.....(236,436)	.....0	.....236,436	.....(937,848)	.....0	.....0	.....969,822	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	08/01/2019	osing Purcha	.....1,762	.4,932,525	2799.39.....	.....216,180	.....0	.....0	.....0	.....0	.....(109,960)	.....0	.....0	.....216,180	.....0	.....0	0001.....

E19.19

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSSOEN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	12/07/2018	12/06/2019	12/06/2019	osing Purcha	15,093	41,096,277	2722.87	1,500,848	0	6,384,943	6,384,943		(193,578)	0	0	0	(4,884,095)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	07/20/2018	07/19/2019	07/19/2019	osing Purcha	38,967	121,941,771	3129.36	1,070,034	0	0	0		(896,665)	0	0	0	1,070,034	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	07/27/2018	07/26/2019	07/26/2019	osing Purcha	18,039	52,424,942	2906.2	1,309,090	0	(2,158,547)	2,158,547		(963,302)	0	0	0	(849,457)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/28/2018	06/28/2019	06/28/2019	osing Purcha	17,524	49,061,943	2799.7	1,399,817	0	(2,489,459)	2,489,459		(866,209)	0	0	0	(1,089,642)	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOEJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	11/21/2018	11/21/2019	11/21/2019	osing Purcha	17,140	47,145,798	2750.63	2,529,864	0	(6,048,877)	6,048,877		(1,261,838)	0	0	0	(3,519,013)	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOEL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	11/21/2018	11/21/2019	11/21/2019	osing Purcha	57,549	157,090,930	2729.69	9,134,753	0	(21,514,694)	21,514,694		(4,463,851)	0	0	0	(12,379,941)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB8	04/13/2018	04/12/2019	04/12/2019	osing Purcha	28,479	77,925,664	2736.25	1,816,391	0	(4,874,323)	4,874,323		(1,133,598)	0	0	0	(3,057,933)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	10/21/2019	osing Purcha	57,179	163,053,924	2851.64	8,553,407	0	(8,867,319)	8,867,319		(6,128,441)	0	0	0	(313,913)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019	osing Purcha	63,618	177,428,057	2788.96	7,134,123	0	(7,384,141)	7,384,141		(6,049,988)	0	0	0	(250,019)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0HN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	05/07/2018	05/07/2019	05/07/2019	osing Purcha	9,653	26,678,672	2763.77	652,164	0	(1,161,092)	1,161,092		(409,461)	0	0	0	(508,928)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2018	04/18/2019	04/18/2019	osing Purcha	5,127	14,433,172	2815.13	511,982	0	(460,917)	460,917		(440,459)	0	0	0	51,065	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	10/26/2018	10/28/2019	10/28/2019	osing Purcha	15,820	43,339,048	2739.51	2,104,376	0	(4,744,576)	4,744,576		(952,260)	0	0	0	(2,640,200)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	08/01/2019	osing Purcha	1,593	4,643,165	2914.73	0	(152,944)	0	0		0	0	0	152,944	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	06/21/2018	06/21/2019	06/21/2019	osing Purcha	26,566	78,134,325	2941.14	1,888,311	0	(247,595)	247,595		(1,593,395)	0	0	0	1,640,716	0	0	0001.....
S&P 500 OTC Call Option 9SCSSODJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	08/21/2018	08/21/2019	08/21/2019	osing Purcha	6,214	19,122,964	3077.4	362,960	0	0	0		(312,646)	0	0	0	362,960	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB8	04/06/2018	04/05/2019	04/05/2019	osing Purcha	9,810	26,336,809	2684.69	628,526	0	(2,040,990)	2,040,990		(289,704)	0	0	0	(1,412,464)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	06/21/2018	06/21/2019	06/21/2019	osing Purcha	30,239	93,127,955	3079.73	823,106	0	0	0		(692,755)	0	0	0	823,106	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	05/21/2018	05/21/2019	05/21/2019	osing Purcha	26,509	81,143,254	3060.97	657,688	0	0	0		(571,436)	0	0	0	657,688	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB8	03/21/2018	03/21/2019	03/21/2019	osing Purcha	5,867	17,143,961	2922.1	444,191	0	0	0		(425,649)	0	0	0	444,191	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB8	04/06/2018	04/05/2019	04/05/2019	osing Purcha	2,956	8,040,645	2720.11	135,124	0	(510,300)	510,300		(59,950)	0	0	0	(375,176)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America.. EYKN6V0ZCB8VD9IULB8	09/14/2018	09/13/2019	09/13/2019	osing Purcha	3,022	9,178,298	3037.16	176,727	0	0	0		(140,707)	0	0	0	176,727	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOCV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C386	06/07/2018	06/07/2019	06/07/2019	osing Purcha	3,736	10,825,172	2897.53	180,262	0	0	0		(129,953)	0	0	0	180,262	0	0	0001.....

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## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SBCS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/26/2018	01/28/2019	osing Purcha	.....6,293	..18,661,136	2965.38.....	.....293,002	.....0	.....0	.....0	.....0	.....(292,532)	.....0	.....0	.....0	.....293,002	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2018	05/21/2019	osing Purcha	.....30,951	..88,184,351	2849.16.....	.....3,061,982	.....0	.....(470,455)	.....0	.....470,455	.....0	.....(2,564,111)	.....0	.....0	.....2,591,527	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSODZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	10/19/2018	10/21/2019	osing Purcha	.....22	.....67,742	3079.16.....	.....1,108	.....0	.....0	.....0	.....0	.....(832)	.....0	.....0	.....0	.....1,108	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	osing Purcha	.....24,608	..72,611,564	2950.73.....	.....2,438,161	.....0	.....(1,377,802)	.....0	.....1,377,802	.....0	.....(1,819,038)	.....0	.....0	.....1,060,359	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	osing Purcha	.....30,757	..93,403,473	3036.82.....	.....1,195,217	.....0	.....0	.....0	.....0	.....(1,163,098)	.....0	.....0	.....0	.....1,195,217	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0JR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	osing Purcha	.....16,685	..50,078,359	3001.4.....	.....1,281,742	.....0	.....0	.....0	.....0	.....(1,016,954)	.....0	.....0	.....0	.....1,281,742	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/19/2018	01/21/2019	osing Purcha	.....23,773	..71,579,552	3010.96.....	.....1,342,918	.....0	.....0	.....0	.....0	.....(1,342,799)	.....0	.....0	.....0	.....1,342,918	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	osing Purcha	.....28,754	..83,053,916	2888.43.....	.....1,960,448	.....0	.....(3,604,026)	.....0	.....3,604,026	.....0	.....(1,405,836)	.....0	.....0	.....(1,643,579)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0JN	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	osing Purcha	.....20,040	..62,591,333	3123.32.....	.....1,438,471	.....0	.....0	.....0	.....0	.....(1,280,888)	.....0	.....0	.....0	.....1,438,471	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSODV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	09/21/2018	09/20/2019	osing Purcha	.....18,596	..56,506,735	3038.65.....	.....2,086,657	.....0	.....0	.....0	.....0	.....(1,856,246)	.....0	.....0	.....0	.....2,086,657	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	08/01/2019	osing Purcha	.....3,200	..9,537,568	2980.49.....	.....0	.....(332,096)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....332,096	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	osing Purcha	.....5,675	..16,538,028	2914.19.....	.....6,470	.....0	.....0	.....0	.....0	.....1,346	.....0	.....0	.....0	.....6,469	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	02/07/2018	02/07/2019	osing Purcha	.....9,200	..25,455,848	2766.94.....	.....463,358	.....0	.....0	.....0	.....0	.....(432,579)	.....0	.....0	.....0	.....463,358	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SDBS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Deutsche Bank...	7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	osing Purcha	.....56,072	..162,464,134	2897.42.....	.....6,005,447	.....0	.....0	.....0	.....0	.....(6,002,832)	.....0	.....0	.....0	.....6,005,447	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0JL	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	osing Purcha	.....30,017	..98,220,127	3272.15.....	.....816,162	.....0	.....0	.....0	.....0	.....(713,112)	.....0	.....0	.....0	.....816,162	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	osing Purcha	.....39,212	..121,282,324	3092.99.....	.....1,822,966	.....0	.....0	.....0	.....0	.....(1,364,422)	.....0	.....0	.....0	.....1,822,966	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSSOER	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3866	12/21/2018	12/20/2019	osing Purcha	.....6,571	..17,068,961	2597.62.....	.....730,432	.....0	.....(4,097,676)	.....0	.....4,097,676	.....0	.....200,497	.....0	.....0	.....(3,367,243)	.....0	.....0	0001.....	
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108-Call Options and Warrants.....												286,826,486	.....(1,431,813)	(368,526,942)	.....0	..368,526,942	XXX(190,062,595)	.....0	.....0	.....0	.....(80,268,654)	.....0	.....0	XXX	
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108.....												286,826,486	.....(1,431,813)	(368,526,942)	.....0	..368,526,942	XXX(190,062,595)	.....0	.....0	.....0	.....(80,268,654)	.....0	.....0	XXX	

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<b>Total Written Options</b>												286,826,486	.....(1,431,813)	(368,526,942)	.....0	..368,526,942	XXX(190,062,595)	.....0	.....0	.....0	.....(80,268,654)	.....0	.....0	XXX
0929999999. Total-Written Options-Call Options and Warrants.....												286,826,486	.....(1,431,813)	(368,526,942)	.....0	..368,526,942	XXX(190,062,595)	.....0	.....0	.....0	.....(80,268,654)	.....0	.....0	XXX
0989999999. Total-Written Options.....												286,826,486	.....(1,431,813)	(368,526,942)	.....0	..368,526,942	XXX(190,062,595)	.....0	.....0	.....0	.....(80,268,654)	.....0	.....0	XXX

<b>Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate</b>																									
AFLAC Inc Variable Rate Interest Rate Swap-R SLU8Q3WU	AFLAC Inc 001055AM4.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	01/08/2015	11/15/2024	05/31/2019	Swap Close	.....0	..9,400,000	2.6838.....	.....0	.....0	.....0	.....109,967	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....	
AFLAC Inc Fixed Rate Interest Rate Swap-P SLU8Q3WU	AFLAC Inc 001055AM4.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	01/08/2015	11/15/2024	05/31/2019	Swap Close	.....0	..(9,400,000)	-2.13.....	.....0	.....0	.....0	.....(81,582)	.....(85,094)	.....0	.....0	.....0	.....0	.....(81,582)	.....0	.....0	0/0.....

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
AT&T INC Variable Rate Interest Rate Swap-R SL4K3V5E	AT&T INC 00206RCE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/06/2014	03/11/2024	06/06/2019	Swap Close	.....0	..2,250,000	2.60063.....	.....0	.....0	.....0	.....26,741	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....	
AT&T INC Fixed Rate Interest Rate Swap-P SL4K3V5E	AT&T INC 00206RCE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/06/2014	03/11/2024	06/06/2019	Swap Close	.....0	..(2,250,000)	-2.457.....	.....0	.....0	.....(56,124)	.....(24,416)	.....0	.....0	.....0	.....0	.....0	.....(56,124)	.....0	.....0	.....0	0/0.....
BP CAPITAL MARKETS PLC Variable Rate Interest Rate Swap-R SLU8Q3XC	BP CAPITAL MARKETS PLC 05565QCS5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	01/08/2015	11/04/2024	06/25/2019	Swap Close	.....0	..9,000,000	2.7375.....	.....0	.....0	.....0	.....121,419	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
BP CAPITAL MARKETS PLC Fixed Rate Interest Rate Swap-P SLU8Q3XC	BP CAPITAL MARKETS PLC 05565QCS5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	01/08/2015	11/04/2024	06/25/2019	Swap Close	.....0	..(9,000,000)	-2.129.....	.....0	.....0	.....(192,093)	.....(94,208)	.....0	.....0	.....0	.....0	.....0	.....(192,093)	.....0	.....0	.....0	0/0.....
CBS CORP Variable Rate Interest Rate Swap-R SLU8Q3WI	CBS CORP 124857AP8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	01/08/2015	01/15/2025	06/19/2019	Swap Close	.....0	..4,500,000	2.59675.....	.....0	.....0	.....0	.....58,315	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
CBS CORP Fixed Rate Interest Rate Swap-P SLU8Q3WI	CBS CORP 124857AP8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	01/08/2015	01/15/2025	06/19/2019	Swap Close	.....0	..(4,500,000)	-2.142.....	.....0	.....0	.....(86,379)	.....(44,714)	.....0	.....0	.....0	.....0	.....0	.....(86,379)	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL912	US Bancorp 91159HHK9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/18/2015	09/11/2024	05/14/2019	Swap Close	.....0	..4,700,000	2.60063.....	.....0	.....0	.....0	.....47,371	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL912	US Bancorp 91159HHK9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/18/2015	09/11/2024	05/14/2019	Swap Close	.....0	..(4,700,000)	-2.385.....	.....0	.....0	.....(36,872)	.....(42,036)	.....0	.....0	.....0	.....0	.....0	.....(36,872)	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL92E	BAT INTL FINANCE PLC 05530QAK6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/18/2015	06/15/2025	06/11/2019	Swap Close	.....0	..9,250,000	2.61088.....	.....0	.....0	.....0	.....114,512	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL92E	BAT INTL FINANCE PLC 05530QAK6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/18/2015	06/15/2025	06/11/2019	Swap Close	.....0	..(9,250,000)	-2.4475.....	.....0	.....0	.....(253,695)	.....(101,877)	.....0	.....0	.....0	.....0	.....0	.....(253,695)	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN1N9	Comcast Corp 20030NBN0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/04/2015	08/15/2025	06/03/2019	Swap Close	.....0	..4,500,000	2.68375.....	.....0	.....0	.....0	.....52,959	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN1N9	Comcast Corp 20030NBN0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/04/2015	08/15/2025	06/03/2019	Swap Close	.....0	..(4,500,000)	-2.3075.....	.....0	.....0	.....(107,782)	.....(44,419)	.....0	.....0	.....0	.....0	.....0	.....(107,782)	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL918	Branch Banking & Trust 07330MAA5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/18/2015	10/30/2026	06/06/2019	Swap Close	.....0	..4,600,000	2.579.....	.....0	.....0	.....0	.....55,962	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL918	Branch Banking & Trust 07330MAA5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/18/2015	10/30/2026	06/06/2019	Swap Close	.....0	..(4,600,000)	-2.53875.....	.....0	.....0	.....(164,555)	.....(51,579)	.....0	.....0	.....0	.....0	.....0	.....(164,555)	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SL3B2LER	UnitedHealth Group Inc 91324PCP5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	07/21/2015	07/15/2025	06/11/2019	Swap Close	.....0	..6,500,000	2.59675.....	.....0	.....0	.....0	.....80,483	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SL3B2LER	UnitedHealth Group Inc 91324PCP5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	07/21/2015	07/15/2025	06/11/2019	Swap Close	.....0	..(6,500,000)	-2.47625.....	.....0	.....0	.....(189,992)	.....(71,089)	.....0	.....0	.....0	.....0	.....0	.....(189,992)	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL8ZQ	Stryker Corporation 863667AF8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/18/2015	05/15/2024	05/14/2019	Swap Close	.....0	..4,700,000	2.68375.....	.....0	.....0	.....0	.....17,554	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL8ZQ	Stryker Corporation 863667AF8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/18/2015	05/15/2024	05/14/2019	Swap Close	.....0	..(4,700,000)	-2.355.....	.....0	.....0	.....(54,982)	.....13,836	.....0	.....0	.....0	.....0	.....0	.....(54,982)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTF5	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/08/2015	05/20/2025	07/15/2019	Swap Close	.....0	..4,250,000	2.6436.....	.....0	.....0	.....0	.....61,939	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTF5	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/08/2015	05/20/2025	07/15/2019	Swap Close	.....0	..(4,250,000)	-2.046.....	.....0	.....0	.....(42,429)	.....(47,101)	.....0	.....0	.....0	.....0	.....0	.....(42,429)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYB00K3	Gilead Sciences Inc 375558BF9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	09/09/2015	03/01/2026	06/19/2019	Swap Close	.....0	..9,250,000	2.6261.....	.....0	.....0	.....0	.....117,915	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYB00K3	Gilead Sciences Inc 375558BF9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	09/09/2015	03/01/2026	06/19/2019	Swap Close	.....0	..(9,250,000)	-2.258.....	.....0	.....0	.....(195,436)	.....(96,310)	.....0	.....0	.....0	.....0	.....0	.....(195,436)	.....0	.....0	.....0	0/0.....

E19.22

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB93	BHP Billiton Finance 055451AU2.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/04/2015	09/30/2023	07/01/2019	Swap Close	.....0	..9,250,000	2.601.....0	.....0	.....0	.....0	.....126,576	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....	
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB93	BHP Billiton Finance 055451AU2.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/04/2015	09/30/2023	07/01/2019	Swap Close	.....0	..(9,250,000)	-1.967.....0	.....0	.....0	.....(67,685)	.....(91,985)	.....0	.....0	.....0	.....0	.....0	.....(67,685)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	10/07/2015	10/13/2025	07/17/2019	Swap Close	.....0	..8,750,000	2.59675.....0	.....0	.....0	.....0	.....130,372	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	10/07/2015	10/13/2025	07/17/2019	Swap Close	.....0	..(8,750,000)	-2.081.....0	.....0	.....0	.....(115,140)	.....(99,642)	.....0	.....0	.....0	.....0	.....0	.....(115,140)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBGTX6	Caterpillar Financial Service 14912L6G1	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	04/23/2015	12/01/2024	05/09/2019	Swap Close	.....0	..4,800,000	2.6261.....0	.....0	.....0	.....66,436	.....48,593	.....0	.....0	.....0	.....0	.....0	.....66,436	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBGTX6	Caterpillar Financial Service 14912L6G1	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	04/23/2015	12/01/2024	05/09/2019	Swap Close	.....0	..(4,800,000)	-2.0155.....0	.....0	.....0	.....0	.....(35,473)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJD	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/04/2015	12/01/2022	12/04/2019	Swap Close	.....0	..6,070,700	2.6261.....0	.....0	.....0	.....0	.....143,516	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJD	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/04/2015	12/01/2022	12/04/2019	Swap Close	.....0	..(6,070,700)	-1.88.....0	.....0	.....0	.....(56,218)	.....(106,204)	.....0	.....0	.....0	.....0	.....0	.....(56,218)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS9F	Marsh & McLennan 571748AZ5.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	10/07/2015	03/14/2026	07/08/2019	Swap Close	.....0	..4,500,000	2.59325.....0	.....0	.....0	.....0	.....62,710	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS9F	Marsh & McLennan 571748AZ5.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	10/07/2015	03/14/2026	07/08/2019	Swap Close	.....0	..(4,500,000)	-2.094.....0	.....0	.....0	.....(66,728)	.....(49,471)	.....0	.....0	.....0	.....0	.....0	.....(66,728)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9N1	IBM Corp 459200AR2.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/03/2015	08/01/2027	07/15/2019	Swap Close	.....0	..10,500,000	2.73625.....0	.....0	.....0	.....0	.....154,692	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9N1	IBM Corp 459200AR2.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/03/2015	08/01/2027	07/15/2019	Swap Close	.....0	..(10,500,000)	-2.263.....0	.....0	.....0	.....(236,761)	.....(128,708)	.....0	.....0	.....0	.....0	.....0	.....(236,761)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYLOROP	ROLLS-ROYCE PLC 77578JAB4.....	D.....	Interest Rate	London Clearing House	549300035Z3DHK2T4A54	06/30/2016	10/14/2025	07/15/2019	Swap Close	.....0	..2,750,000	2.59675.....0	.....0	.....0	.....86,125	.....40,438	.....0	.....0	.....0	.....0	.....0	.....86,125	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYLOROP	ROLLS-ROYCE PLC 77578JAB4.....	D.....	Interest Rate	London Clearing House	549300035Z3DHK2T4A54	06/30/2016	10/14/2025	07/15/2019	Swap Close	.....0	..(2,750,000)	-1.338.....0	.....0	.....0	.....0	.....(19,931)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	08/18/2015	06/01/2025	07/22/2019	Swap Close	.....0	..3,000,000	2.6261.....0	.....0	.....0	.....0	.....45,529	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	08/18/2015	06/01/2025	07/22/2019	Swap Close	.....0	..(3,000,000)	-2.263.....0	.....0	.....0	.....(75,872)	.....(38,094)	.....0	.....0	.....0	.....0	.....0	.....(75,872)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IJ	Marsh & McLennan 571748AZ5.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	09/09/2015	03/14/2026	07/08/2019	Swap Close	.....0	..6,500,000	2.59325.....0	.....0	.....0	.....0	.....92,031	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IJ	Marsh & McLennan 571748AZ5.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	09/09/2015	03/14/2026	07/08/2019	Swap Close	.....0	..(6,500,000)	-2.26.....0	.....0	.....0	.....(164,063)	.....(77,123)	.....0	.....0	.....0	.....0	.....0	.....(164,063)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLH09LYA	Citigroup Inc 172967JP7.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	04/23/2015	04/27/2025	05/29/2019	Swap Close	.....0	..9,250,000	2.58238.....0	.....0	.....0	.....5,016	.....105,924	.....0	.....0	.....0	.....0	.....0	.....5,016	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLH09LYA	Citigroup Inc 172967JP7.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	04/23/2015	04/27/2025	05/29/2019	Swap Close	.....0	..(9,250,000)	-2.037.....0	.....0	.....0	.....0	.....(78,509)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	08/12/2015	04/15/2025	07/17/2019	Swap Close	.....0	..2,700,000	2.59675.....0	.....0	.....0	.....0	.....40,182	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	08/12/2015	04/15/2025	07/17/2019	Swap Close	.....0	..(2,700,000)	-2.164.....0	.....0	.....0	.....(50,224)	.....(31,973)	.....0	.....0	.....0	.....0	.....0	.....(50,224)	.....0	.....0	.....0	0/0.....

E19.23

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/08/2015.	01/15/2026.	07/12/2019.	Swap Close	.....0	...9,000,000	2.59675.....	.....0	.....0	.....0	.....73,135	.....0		.....0	.....0	.....0	.....0	.....0	.....0	0/0.....	
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/08/2015.	01/15/2026.	07/12/2019.	Swap Close	.....0	...(9,000,000)	-2.118.....	.....0	.....0	.....(150,000)	.....(5,825)	.....0		.....0	.....0	.....0	.....(150,000)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/18/2015.	06/01/2024.	07/22/2019.	Swap Close	.....0	...1,750,000	2.6261.....	.....0	.....0	.....0	.....26,548	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/18/2015.	06/01/2024.	07/22/2019.	Swap Close	.....0	...(1,750,000)	-2.188.....	.....0	.....0	.....(33,508)	.....(21,485)	.....0		.....0	.....0	.....0	.....(33,508)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDMD	Cummins Engine 231021AJ5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/06/2015.	03/01/2028.	07/19/2019.	Swap Close	.....0	..10,500,000	2.6261.....	.....0	.....0	.....0	.....156,637	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDMD	Cummins Engine 231021AJ5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/06/2015.	03/01/2028.	07/19/2019.	Swap Close	.....0	(10,500,000)	-2.397.....	.....0	.....0	.....(395,942)	.....(137,728)	.....0		.....0	.....0	.....0	.....(395,942)	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSAF	WELLS FARGO & COMPANY 94974BFY1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/07/2015.	06/03/2026.	07/11/2019.	Swap Close	.....0	...4,500,000	2.73813.....	.....0	.....0	.....0	.....64,199	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSAF	WELLS FARGO & COMPANY 94974BFY1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/07/2015.	06/03/2026.	07/11/2019.	Swap Close	.....0	...(4,500,000)	-2.119.....	.....0	.....0	.....(48,607)	.....(51,386)	.....0		.....0	.....0	.....0	.....(48,607)	.....0	.....0	.....0	0/0.....
DOMINION ENERGY GAS HOLDI Variable Rate Interest Rate Swap-R SLU8PZEV	DOMINION ENERGY GAS HOLDINGS 257375AH8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	01/07/2015.	12/15/2024.	05/14/2019.	Swap Close	.....0	...4,700,000	2.78819.....	.....0	.....0	.....43,091	.....47,422	.....0		.....0	.....0	.....0	.....43,091	.....0	.....0	.....0	0/0.....
DOMINION ENERGY GAS HOLDI Fixed Rate Interest Rate Swap-P SLU8PZEV	DOMINION ENERGY GAS HOLDINGS 257375AH8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	01/07/2015.	12/15/2024.	05/14/2019.	Swap Close	.....0	...(4,700,000)	-2.062.....	.....0	.....0	.....0	.....(36,343)	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
EBay Inc Variable Rate Interest Rate Swap-R SLU8P2WK	EBay Inc 278642AL7.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	12/11/2014.	08/01/2024.	06/19/2019.	Swap Close	.....0	...4,500,000	2.579.....	.....0	.....0	.....0	.....58,237	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
EBay Inc Fixed Rate Interest Rate Swap-P SLU8P2WK	EBay Inc 278642AL7.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	12/11/2014.	08/01/2024.	06/19/2019.	Swap Close	.....0	...(4,500,000)	-2.288.....	.....0	.....0	.....(115,801)	.....(48,620)	.....0		.....0	.....0	.....0	.....(115,801)	.....0	.....0	.....0	0/0.....
GEORGIA-PACIFIC LLC Variable Rate Interest Rate Swap-R SLU8Q3TK	GEORGIA-PACIFIC LLC 37331NAH4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	01/08/2015.	03/01/2025.	05/23/2019.	Swap Close	.....0	...4,500,000	2.6261.....	.....0	.....0	.....1,929	.....49,724	.....0		.....0	.....0	.....0	.....1,929	.....0	.....0	.....0	0/0.....
GEORGIA-PACIFIC LLC Fixed Rate Interest Rate Swap-P SLU8Q3TK	GEORGIA-PACIFIC LLC 37331NAH4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	01/08/2015.	03/01/2025.	05/23/2019.	Swap Close	.....0	...(4,500,000)	-2.144.....	.....0	.....0	.....0	.....(38,324)	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMD	Gilead Sciences Inc 375558BF9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/08/2015.	03/01/2026.	06/19/2019.	Swap Close	.....0	...4,500,000	2.6261.....	.....0	.....0	.....0	.....57,364	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMD	Gilead Sciences Inc 375558BF9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/08/2015.	03/01/2026.	06/19/2019.	Swap Close	.....0	...(4,500,000)	-2.112.....	.....0	.....0	.....(54,131)	.....(43,824)	.....0		.....0	.....0	.....0	.....(54,131)	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMJ	Celgene Corp 151020AP9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/08/2015.	05/15/2024.	07/16/2019.	Swap Close	.....0	...4,500,000	2.68375.....	.....0	.....0	.....0	.....66,178	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMJ	Celgene Corp 151020AP9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/08/2015.	05/15/2024.	07/16/2019.	Swap Close	.....0	...(4,500,000)	-1.955.....	.....0	.....0	.....(19,778)	.....(47,898)	.....0		.....0	.....0	.....0	.....(19,778)	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCCF	COOPERATIEVE RABOBANK UA 21685WDF1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015.	11/15/2022.	06/19/2019.	Swap Close	.....0	...4,500,000	2.68375.....	.....0	.....0	.....0	.....57,995	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCCF	COOPERATIEVE RABOBANK UA 21685WDF1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015.	11/15/2022.	06/19/2019.	Swap Close	.....0	...(4,500,000)	-1.88.....	.....0	.....0	.....(4,786)	.....(39,950)	.....0		.....0	.....0	.....0	.....(4,786)	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAA	PNC BANK NA 69349LAG3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015.	11/01/2022.	06/11/2019.	Swap Close	.....0	...9,000,000	2.73625.....	.....0	.....0	.....15,258	.....111,316	.....0		.....0	.....0	.....0	.....15,258	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAA	PNC BANK NA 69349LAG3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015.	11/01/2022.	06/11/2019.	Swap Close	.....0	...(9,000,000)	-1.865.....	.....0	.....0	.....0	.....(75,533)	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....

E19.24

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1NF JP MORGAN SECURITIES LLC	Morgan Stanley 6174468C6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/04/2015	07/23/2025	06/25/2019	Swap Close	.....0	..4,600,000	2.5915.....	.....0	.....0	.....0	.....61,534	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1NF JP MORGAN SECURITIES LLC	Morgan Stanley 6174468C6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/04/2015	07/23/2025	06/25/2019	Swap Close	.....0	..(4,600,000)	-2.285.....	.....0	.....0	.....(145,060)	.....(51,387)	.....0	.....0	.....0	.....0	.....0	.....(145,060)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCBJ JP MORGAN SECURITIES LLC	DIGNITY HEALTH 254010AD3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015	11/01/2024	06/18/2019	Swap Close	.....0	..9,250,000	2.73625.....	.....0	.....0	.....0	.....119,047	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCBJ JP MORGAN SECURITIES LLC	DIGNITY HEALTH 254010AD3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015	11/01/2024	06/18/2019	Swap Close	.....0	..(9,250,000)	-2.0425.....	.....0	.....0	.....(102,917)	.....(88,693)	.....0	.....0	.....0	.....0	.....0	.....(102,917)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCBJ JP MORGAN SECURITIES LLC	Raytheon Co 755111AP6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015	11/01/2028	07/17/2019	Swap Close	.....0	..8,000,000	2.73625.....	.....0	.....0	.....0	.....119,007	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCBJ JP MORGAN SECURITIES LLC	Raytheon Co 755111AP6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015	11/01/2028	07/17/2019	Swap Close	.....0	..(8,000,000)	-2.315.....	.....0	.....0	.....(232,690)	.....(101,346)	.....0	.....0	.....0	.....0	.....0	.....(232,690)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAM JP MORGAN SECURITIES LLC	United Technologies Corp 913017AT6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015	08/01/2028	07/17/2019	Swap Close	.....0	..10,000,000	2.73625.....	.....0	.....0	.....0	.....148,758	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAM JP MORGAN SECURITIES LLC	United Technologies Corp 913017AT6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	11/05/2015	08/01/2028	07/17/2019	Swap Close	.....0	..(10,000,000)	-2.305.....	.....0	.....0	.....(277,952)	.....(126,135)	.....0	.....0	.....0	.....0	.....0	.....(277,952)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLSB JP MORGAN SECURITIES LLC	Eaton Vance Corp 278265AD5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/19/2015	06/15/2023	06/12/2019	Swap Close	.....0	..9,250,000	2.61088.....	.....0	.....0	.....0	.....112,893	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLSB JP MORGAN SECURITIES LLC	Eaton Vance Corp 278265AD5.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	06/19/2015	06/15/2023	06/12/2019	Swap Close	.....0	..(9,250,000)	-2.201.....	.....0	.....0	.....(120,248)	.....(92,182)	.....0	.....0	.....0	.....0	.....0	.....(120,248)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOF6 JP MORGAN SECURITIES LLC	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	07/28/2015	08/01/2024	07/22/2019	Swap Close	.....0	..3,600,000	2.73625.....	.....0	.....0	.....0	.....54,842	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UOF6 JP MORGAN SECURITIES LLC	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	07/28/2015	08/01/2024	07/22/2019	Swap Close	.....0	..(3,600,000)	-2.268.....	.....0	.....0	.....(84,696)	.....(45,814)	.....0	.....0	.....0	.....0	.....0	.....(84,696)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1R7 JP MORGAN SECURITIES LLC	Harley Davidson Inc 412822AD0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/04/2015	07/28/2025	05/14/2019	Swap Close	.....0	..4,600,000	2.58238.....	.....0	.....0	.....0	.....46,911	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1R7 JP MORGAN SECURITIES LLC	Harley Davidson Inc 412822AD0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/04/2015	07/28/2025	05/14/2019	Swap Close	.....0	..(4,600,000)	-2.305.....	.....0	.....0	.....(8,201)	.....(38,878)	.....0	.....0	.....0	.....0	.....0	.....(8,201)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOQZ9 JP MORGAN SECURITIES LLC	ROLLS-ROYCE PLC 77578JAB4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/06/2015	10/14/2025	07/15/2019	Swap Close	.....0	..6,250,000	2.59675.....	.....0	.....0	.....0	.....92,281	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOQZ9 JP MORGAN SECURITIES LLC	ROLLS-ROYCE PLC 77578JAB4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	10/06/2015	10/14/2025	07/15/2019	Swap Close	.....0	..(6,250,000)	-2.06.....	.....0	.....0	.....(68,755)	.....(69,740)	.....0	.....0	.....0	.....0	.....0	.....(68,755)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOGC JP MORGAN SECURITIES LLC	UnitedHealth Group Inc 91324PCP5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	07/28/2015	07/15/2025	06/11/2019	Swap Close	.....0	..3,750,000	2.59675.....	.....0	.....0	.....0	.....46,432	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UOGC JP MORGAN SECURITIES LLC	UnitedHealth Group Inc 91324PCP5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	07/28/2015	07/15/2025	06/11/2019	Swap Close	.....0	..(3,750,000)	-2.343.....	.....0	.....0	.....(81,838)	.....(38,806)	.....0	.....0	.....0	.....0	.....0	.....(81,838)	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1L0 JP MORGAN SECURITIES LLC	Comerica Bank 200339DX4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/04/2015	07/27/2025	07/12/2019	Swap Close	.....0	..4,500,000	2.58238.....	.....0	.....0	.....0	.....66,133	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1L0	Comerica Bank 200339DX4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	08/04/2015	07/27/2025	07/12/2019	Swap Close	.....0	..(4,500,000)	-2.286.....	.....0	.....0	.....(98,135)	.....(56,293)	.....0	.....0	.....0	.....0	.....0	.....(98,135)	.....0	.....0	0/0.....
Medtronic PLC Variable Rate Interest Rate Swap-R SLU8P2V8	Medtronic PLC 585055BS4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	12/11/2014	03/15/2025	06/03/2019	Swap Close	.....0	..4,700,000	2.61088.....	.....0	.....0	.....0	.....53,432	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
Medtronic PLC Fixed Rate Interest Rate Swap-P SLU8P2V8	Medtronic PLC 585055BS4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL9	12/11/2014	03/15/2025	06/03/2019	Swap Close	.....0	..(4,700,000)	-2.334.....	.....0	.....0	.....(114,074)	.....(46,012)	.....0	.....0	.....0	.....0	.....0	.....(114,074)	.....0	.....0	0/0.....

E19.25

## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Quest Diagnostics Inc Variable Rate Interest Rate Swap-R SL4K3V5H	Quest Diagnostics Inc 74834LAV2...	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/06/2014	04/01/2024	07/08/2019	Swap Close	.....0	..4,650,000	2.601.....0	.....0	.....0	.....0	.....65,623	.....0		.....0	.....0	.....0	.....0	.....0	.....0	0/0.....	
Quest Diagnostics Inc Fixed Rate Interest Rate Swap-P SL4K3V5H	Quest Diagnostics Inc 74834LAV2...	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/06/2014	04/01/2024	07/08/2019	Swap Close	.....0	..(4,650,000)	-2.463.....0	.....0	.....0	.....(137,600)	.....(60,128)	.....0		.....0	.....0	.....0	.....(137,600)	.....0	.....0	.....0	0/0.....
Stifel Financial Corp Variable Rate Interest Rate Swap-R SLYBCOKI	Stifel Financial Corp 860630AD4.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	01/23/2015	07/18/2024	07/16/2019	Swap Close	.....0	..4,000,000	2.59675.....	.....0	.....0	.....0	.....59,621	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
Stifel Financial Corp Fixed Rate Interest Rate Swap-P SLYBCOKI	Stifel Financial Corp 860630AD4.....	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	01/23/2015	07/18/2024	07/16/2019	Swap Close	.....0	..(4,000,000)	-1.927.....	.....0	.....0	.....(9,983)	.....(42,394)	.....0		.....0	.....0	.....0	.....(9,983)	.....0	.....0	.....0	0/0.....
VENTAS REALTY LP Variable Rate Interest Rate Swap-R SLU8Q3W8	VENTAS REALTY LP 92277GAE7...	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	01/08/2015	02/01/2025	06/11/2019	Swap Close	.....0	..4,500,000	2.73625.....	.....0	.....0	.....0	.....55,544	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
VENTAS REALTY LP Fixed Rate Interest Rate Swap-P SLU8Q3W8	VENTAS REALTY LP 92277GAE7...	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	01/08/2015	02/01/2025	06/11/2019	Swap Close	.....0	..(4,500,000)	-2.143.....	.....0	.....0	.....(45,003)	.....(43,396)	.....0		.....0	.....0	.....0	.....(45,003)	.....0	.....0	.....0	0/0.....
WELLS FARGO & COMPANY Variable Rate Interest Rate Swap-R SL4K3V4Y	WELLS FARGO & COMPANY 94974BFY1	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/06/2014	06/03/2026	07/11/2019	Swap Close	.....0	..4,550,000	2.73813.....	.....0	.....0	.....0	.....65,282	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	0/0.....
WELLS FARGO & COMPANY Fixed Rate Interest Rate Swap-P SL4K3V4Y	WELLS FARGO & COMPANY 94974BFY1	D.....	Interest Rate	CME Group Inc...	5493003SMMGZR9SHXL9	11/06/2014	06/03/2026	07/11/2019	Swap Close	.....0	..(4,550,000)	-2.643.....	.....0	.....0	.....(203,848)	.....(64,805)	.....0		.....0	.....0	.....0	.....(203,848)	.....0	.....0	.....0	0/0.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....												.....0	.....0	.....(4,630,310)	.....832,750	.....0	XXX	.....0	.....0	.....0	.....0	.....(4,630,310)	.....0	.....0	.....0	XXX
1409999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												.....0	.....0	.....(4,630,310)	.....832,750	.....0	XXX	.....0	.....0	.....0	.....0	.....(4,630,310)	.....0	.....0	.....0	XXX
<b>Total Swaps</b>																										
1359999999. Total-Swaps-Interest Rate.....												.....0	.....0	.....(4,630,310)	.....832,750	.....0	XXX	.....0	.....0	.....0	.....0	.....(4,630,310)	.....0	.....0	.....0	XXX
1409999999. Total-Swaps.....												.....0	.....0	.....(4,630,310)	.....832,750	.....0	XXX	.....0	.....0	.....0	.....0	.....(4,630,310)	.....0	.....0	.....0	XXX
<b>TOTALS</b>																										
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												829,632,426	.....1,050,515	320,519,710	.....832,750	1,062,203,904	XXX	171,961,910	.....0	.....0	.....0	63,489,727	.....0	.....0	.....0	XXX
1759999999. TOTAL.....												829,632,426	.....1,050,515	320,519,710	.....832,750	1,062,203,904	XXX	171,961,910	.....0	.....0	.....0	63,489,727	.....0	.....0	.....0	XXX

E19.26

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2019 The change in fair value of the derivative hedging instrument is 100% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

## SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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	
<b>Long Futures</b>																						
<b>Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108</b>																						
MESH.....	.....7	...392,070	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	03/20/2020.	NYF.....	549300UF4R84F48NCH34	12/16/2019.	.....1,098.8000	.....1,120.2000	.....393,411	.....393,411	.....7,490	.....0	.....0	.....0	.....7,490	.....18,200	.....0001	.....50
MESH.....	.....20	1,120,200	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	03/20/2020.	NYF.....	549300UF4R84F48NCH34	12/16/2019.	.....1,098.9000	.....1,120.2000	....1,124,031	....1,124,031	.....21,300	.....0	.....0	.....0	.....21,300	.....52,000	.....0001	.....50
RTYH.....	.....50	4,176,500	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	03/20/2020.	NYF.....	549300UF4R84F48NCH34	12/16/2019.	.....1,644.4000	.....1,670.6000	...2,810,078	...2,810,078	.....65,500	.....0	.....0	.....0	.....65,500	.....160,000	.....0001	.....50
ESH0.....	.....30	4,846,650	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	03/20/2020.	CME.....	SNZ20JLJK8MNNCLQOF3	12/16/2019.	.....3,175.4000	.....3,231.1000	...1,686,047	...1,686,047	.....83,550	.....0	.....0	.....0	.....83,550	.....198,000	.....0001	.....50
ESH0.....	.....100	#####	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	03/20/2020.	CME.....	SNZ20JLJK8MNNCLQOF3	12/16/2019.	.....3,175.4500	.....3,231.1000	...5,620,155	...5,620,155	.....278,250	.....0	.....0	.....0	.....278,250	.....660,000	.....0001	.....50
ESH0.....	.....18	2,907,990	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	03/20/2020.	CME.....	SNZ20JLJK8MNNCLQOF3	12/16/2019.	.....3,175.3500	.....3,231.1000	...1,011,628	...1,011,628	.....50,175	.....0	.....0	.....0	.....50,175	.....118,800	.....0001	.....50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....												..12,645,349	..12,645,349	.....506,265	.....0	.....0	.....0	.....506,265	....1,207,000	XXX	XXX	
1579999999. Total-Long Futures.....												..12,645,349	..12,645,349	.....506,265	.....0	.....0	.....0	.....506,265	....1,207,000	XXX	XXX	
<b>Totals</b>																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												..12,645,349	..12,645,349	.....506,265	.....0	.....0	.....0	.....506,265	....1,207,000	XXX	XXX	
1759999999. TOTAL.....												..12,645,349	..12,645,349	.....506,265	.....0	.....0	.....0	.....506,265	....1,207,000	XXX	XXX	

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	..10,970,445	...5,708,764	..12,139,084
Total Net Cash Deposits.....	..10,970,445	...5,708,764	..12,139,084

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2019 The change in fair value of the derivative hedging instrument is 100% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.





## SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
RTYH.....	5	396,250	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	01/08/2019	1,422.6000	03/01/2019	1,585.0000	Closing Sale.....	40,600	40,600	0	0	0.001	50
RTYH.....	22	1,700,270	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	01/08/2019	1,422.6000	03/06/2019	1,545.7000	Closing Sale.....	135,410	135,410	0	0	0.001	50
RTYH.....	30	2,288,550	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	01/18/2019	1,480.5000	03/11/2019	1,525.7000	Closing Sale.....	67,800	67,800	0	0	0.001	50
RTYH.....	16	1,220,560	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	01/31/2019	1,501.0000	03/11/2019	1,525.7000	Closing Sale.....	19,760	19,760	0	0	0.001	50
RTYH.....	9	686,565	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	01/31/2019	1,501.1000	03/11/2019	1,525.7000	Closing Sale.....	11,070	11,070	0	0	0.001	50
RTYH.....	3	228,855	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	01/08/2019	1,422.6000	03/11/2019	1,525.7000	Closing Sale.....	15,465	15,465	0	0	0.001	50
RTYH.....	20	1,525,700	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	01/09/2019	1,443.0000	03/11/2019	1,525.7000	Closing Sale.....	82,700	82,700	0	0	0.001	50
RTYH.....	3	228,855	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	02/01/2019	1,496.5000	03/11/2019	1,525.7000	Closing Sale.....	4,380	4,380	0	0	0.001	50
RTYH.....	4	305,140	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	02/01/2019	1,496.6000	03/11/2019	1,525.7000	Closing Sale.....	5,820	5,820	0	0	0.001	50
RTYH.....	13	991,705	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	02/01/2019	1,496.7000	03/11/2019	1,525.7000	Closing Sale.....	18,850	18,850	0	0	0.001	50
RTYH.....	30	2,288,550	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	02/05/2019	1,517.2000	03/11/2019	1,525.7000	Closing Sale.....	12,750	12,750	0	0	0.001	50
RTYH.....	30	2,288,550	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	02/12/2019	1,535.1000	03/11/2019	1,525.7000	Closing Sale.....	(14,100)	(14,100)	0	0	0.001	50
RTYH.....	20	1,525,700	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019	NYF.....	549300UF4R84F48NCH34	02/28/2019	1,575.7000	03/11/2019	1,525.7000	Closing Sale.....	(50,000)	(50,000)	0	0	0.001	50
RTYM.....	8	621,840	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	03/15/2019	1,554.6000	Closing Sale.....	9,640	9,640	0	0	0.001	50
RTYM.....	5	392,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	03/21/2019	1,568.0000	Closing Sale.....	9,375	9,375	0	0	0.001	50
RTYM.....	2	156,700	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	03/21/2019	1,567.0000	Closing Sale.....	3,650	3,650	0	0	0.001	50
RTYM.....	25	1,987,750	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	04/26/2019	1,590.2000	Closing Sale.....	74,625	74,625	0	0	0.001	50
RTYM.....	6	478,260	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	04/26/2019	1,580.4000	04/26/2019	1,594.2000	Closing Sale.....	4,140	4,140	0	0	0.001	50
RTYM.....	12	954,060	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	04/26/2019	1,580.5000	04/26/2019	1,590.1000	Closing Sale.....	5,760	5,760	0	0	0.001	50
RTYM.....	18	1,431,180	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	04/26/2019	1,580.6000	04/26/2019	1,590.2000	Closing Sale.....	8,640	8,640	0	0	0.001	50
RTYM.....	9	717,390	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	04/26/2019	1,580.7000	04/26/2019	1,594.2000	Closing Sale.....	6,075	6,075	0	0	0.001	50
RTYM.....	30	2,364,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	05/02/2019	1,576.0000	Closing Sale.....	68,250	68,250	0	0	0.001	50
RTYM.....	30	2,327,400	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	05/09/2019	1,551.6000	Closing Sale.....	31,650	31,650	0	0	0.001	50
RTYM.....	20	1,551,600	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	05/09/2019	1,551.6000	Closing Sale.....	21,100	21,100	0	0	0.001	50
RTYM.....	7	542,325	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	05/13/2019	1,549.5000	Closing Sale.....	6,650	6,650	0	0	0.001	50
RTYM.....	6	464,820	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	05/13/2019	1,549.4000	Closing Sale.....	5,670	5,670	0	0	0.001	50
RTYM.....	5	387,325	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	05/13/2019	1,549.3000	Closing Sale.....	4,700	4,700	0	0	0.001	50
RTYM.....	7	542,220	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	05/13/2019	1,549.2000	Closing Sale.....	6,545	6,545	0	0	0.001	50
RTYM.....	25	1,931,875	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	05/17/2019	1,545.5000	Closing Sale.....	18,750	18,750	0	0	0.001	50
RTYM.....	6	447,900	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	06/04/2019	1,493.0000	Closing Sale.....	(11,250)	(11,250)	0	0	0.001	50
RTYM.....	2	152,160	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/11/2019	1,530.5000	06/13/2019	1,521.6000	Closing Sale.....	(890)	(890)	0	0	0.001	50
RTYM.....	16	1,217,280	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	03/20/2019	1,544.5000	06/13/2019	1,521.6000	Closing Sale.....	(18,320)	(18,320)	0	0	0.001	50
RTYM.....	17	1,293,360	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	04/09/2019	1,573.0000	06/13/2019	1,521.6000	Closing Sale.....	(43,690)	(43,690)	0	0	0.001	50
RTYM.....	50	3,804,000	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	05/03/2019	1,599.0000	06/13/2019	1,521.6000	Closing Sale.....	(193,500)	(193,500)	0	0	0.001	50
RTYM.....	6	456,480	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	NYF.....	549300UF4R84F48NCH34	05/31/2019	1,464.0000	06/13/2019	1,521.6000	Closing Sale.....	17,280	17,280	0	0	0.001	50
RTYU.....	91	7,185,360	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	NYF.....	549300UF4R84F48NCH34	06/13/2019	1,525.1500	09/13/2019	1,579.2000	Closing Sale.....	245,928	245,928	0	0	0.001	50
RTYU.....	5	394,800	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	NYF.....	549300UF4R84F48NCH34	06/20/2019	1,567.2000	09/13/2019	1,579.2000	Closing Sale.....	3,000	3,000	0	0	0.001	50
RTYU.....	2	157,920	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	NYF.....	549300UF4R84F48NCH34	06/20/2019	1,567.3000	09/13/2019	1,579.2000	Closing Sale.....	1,190	1,190	0	0	0.001	50
RTYU.....	1	78,960	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	NYF.....	549300UF4R84F48NCH34	08/12/2019	1,506.7000	09/13/2019	1,579.2000	Closing Sale.....	3,625	3,625	0	0	0.001	50
RTYU.....	1	78,960	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	NYF.....	549300UF4R84F48NCH34	08/12/2019	1,506.8000	09/13/2019	1,579.2000	Closing Sale.....	3,620	3,620	0	0	0.001	50
RTYU.....	6	473,760	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	NYF.....	549300UF4R84F48NCH34	08/12/2019	1,506.8000	09/13/2019	1,579.2000	Closing Sale.....	21,720	21,720	0	0	0.001	50
RTYU.....	9	710,640	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	NYF.....	549300UF4R84F48NCH34	08/12/2019	1,506.9000	09/13/2019	1,579.2000	Closing Sale.....	32,535	32,535	0	0	0.001	50
RTYU.....	4	315,840	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	NYF.....	549300UF4R84F48NCH34	08/20/2019	1,507.4000	09/13/2019	1,579.2000	Closing Sale.....	14,360	14,360	0	0	0.001	50

E21.1

## SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
RTYU.....1	78,960	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2019	NYF	549300UF4R84F48NCH34	08/20/2019	1,507.5000	09/13/2019	1,579.2000	Closing Sale	3,585	3,585	0	0	.0001	50
RTYU.....5	394,800	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2019	NYF	549300UF4R84F48NCH34	09/05/2019	1,504.8000	09/13/2019	1,579.2000	Closing Sale	18,600	18,600	0	0	.0001	50
RTYU.....5	394,800	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2019	NYF	549300UF4R84F48NCH34	09/05/2019	1,504.7000	09/13/2019	1,579.2000	Closing Sale	18,625	18,625	0	0	.0001	50
RTYZ.....10	796,850	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2019	NYF	549300UF4R84F48NCH34	09/13/2019	1,581.2500	11/08/2019	1,593.7000	Closing Sale	6,225	6,225	0	0	.0001	50
RTYZ.....7	557,760	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2019	NYF	549300UF4R84F48NCH34	09/13/2019	1,581.2500	11/08/2019	1,593.6000	Closing Sale	4,322	4,322	0	0	.0001	50
RTYZ.....10	796,750	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2019	NYF	549300UF4R84F48NCH34	09/13/2019	1,581.2500	11/08/2019	1,593.5000	Closing Sale	6,125	6,125	0	0	.0001	50
RTYZ.....2	159,340	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2019	NYF	549300UF4R84F48NCH34	09/13/2019	1,581.2500	11/08/2019	1,593.4000	Closing Sale	1,215	1,215	0	0	.0001	50
RTYZ.....30	2,422,210	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2019	NYF	549300UF4R84F48NCH34	09/13/2019	1,581.2500	12/05/2019	1,614.8067	Closing Sale	50,335	50,335	0	0	.0001	50
RTYZ.....41	3,363,845	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2019	NYF	549300UF4R84F48NCH34	09/13/2019	1,581.2500	12/16/2019	1,640.9000	Closing Sale	122,283	122,283	0	0	.0001	50
RTYZ.....30	2,461,350	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2019	NYF	549300UF4R84F48NCH34	09/13/2019	1,581.2500	12/16/2019	1,640.9000	Closing Sale	89,475	89,475	0	0	.0001	50
RTYH.....21	1,750,650	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	NYF	549300UF4R84F48NCH34	12/16/2019	1,644.4000	12/31/2019	1,667.2857	Closing Sale	24,030	24,030	0	0	.0001	50
ESH9.....35	4,607,750	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/28/2019	2,642.5000	01/28/2019	2,633.0000	Closing Sale	(16,625)	(16,625)	0	0	.0001	50
ESH9.....16	2,106,400	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/06/2018	2,706.0000	01/28/2019	2,633.0000	Closing Sale	(58,400)	(58,400)	0	0	.0001	50
ESH9.....19	2,501,350	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/11/2018	2,675.0000	01/28/2019	2,633.0000	Closing Sale	(39,900)	(39,900)	0	0	.0001	50
ESH9.....50	6,592,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/06/2018	2,706.0000	01/29/2019	2,637.0000	Closing Sale	(172,500)	(172,500)	0	0	.0001	50
ESH9.....75	10,206,563	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/06/2018	2,706.0000	02/04/2019	2,721.7500	Closing Sale	59,063	59,063	0	0	.0001	50
ESH9.....157	21,116,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/06/2018	2,706.0000	02/08/2019	2,690.0000	Closing Sale	(125,600)	(125,600)	0	0	.0001	50
ESH9.....1	134,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/11/2018	2,675.0000	02/08/2019	2,690.0000	Closing Sale	750	750	0	0	.0001	50
ESH9.....40	5,380,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/07/2019	2,531.0000	02/08/2019	2,690.0000	Closing Sale	318,000	318,000	0	0	.0001	50
ESH9.....4	538,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/08/2019	2,568.2500	02/08/2019	2,690.0000	Closing Sale	24,350	24,350	0	0	.0001	50
ESH9.....76	10,415,800	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/06/2018	2,706.0000	02/12/2019	2,741.0000	Closing Sale	133,000	133,000	0	0	.0001	50
ESH9.....16	2,192,800	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/19/2018	2,567.2500	02/12/2019	2,741.0000	Closing Sale	139,000	139,000	0	0	.0001	50
ESH9.....8	1,096,400	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/26/2018	2,426.0000	02/12/2019	2,741.0000	Closing Sale	126,000	126,000	0	0	.0001	50
ESH9.....13	1,791,400	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/26/2018	2,426.0000	02/13/2019	2,756.0000	Closing Sale	214,500	214,500	0	0	.0001	50
ESH9.....12	1,653,600	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/26/2018	2,426.2500	02/13/2019	2,756.0000	Closing Sale	197,850	197,850	0	0	.0001	50
ESH9.....50	6,890,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/27/2018	2,471.0000	02/13/2019	2,756.0000	Closing Sale	712,500	712,500	0	0	.0001	50
ESH9.....25	3,445,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/28/2018	2,483.4800	02/13/2019	2,756.0000	Closing Sale	340,650	340,650	0	0	.0001	50
ESH9.....93	12,806,100	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	02/14/2019	2,741.5000	02/14/2019	2,754.0000	Closing Sale	58,125	58,125	0	0	.0001	50
ESH9.....7	963,900	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	02/14/2019	2,741.7500	02/14/2019	2,754.0000	Closing Sale	4,288	4,288	0	0	.0001	50
ESH9.....75	10,386,563	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	12/28/2018	2,483.4800	02/15/2019	2,769.7500	Closing Sale	1,073,513	1,073,513	0	0	.0001	50
ESH9.....3	415,463	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/07/2019	2,531.0000	02/15/2019	2,769.7500	Closing Sale	35,813	35,813	0	0	.0001	50
ESH9.....22	3,046,450	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/07/2019	2,531.0000	02/15/2019	2,769.5000	Closing Sale	262,350	262,350	0	0	.0001	50
ESH9.....55	7,633,313	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/07/2019	2,531.0000	02/15/2019	2,775.7500	Closing Sale	673,063	673,063	0	0	.0001	50
ESH9.....50	6,965,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	02/20/2019	2,781.7500	02/20/2019	2,786.0000	Closing Sale	10,625	10,625	0	0	.0001	50
ESH9.....20	2,793,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/07/2019	2,531.0000	02/22/2019	2,793.0000	Closing Sale	262,000	262,000	0	0	.0001	50
ESH9.....3	418,950	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/07/2019	2,531.0000	02/22/2019	2,793.0000	Closing Sale	39,300	39,300	0	0	.0001	50
ESH9.....45	6,284,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/08/2019	2,570.0000	02/22/2019	2,793.0000	Closing Sale	501,750	501,750	0	0	.0001	50
ESH9.....40	5,586,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/09/2019	2,588.0000	02/22/2019	2,793.0000	Closing Sale	410,000	410,000	0	0	.0001	50
ESH9.....20	2,793,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/10/2019	2,589.5000	02/22/2019	2,793.0000	Closing Sale	203,500	203,500	0	0	.0001	50
ESH9.....12	1,675,800	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/14/2019	2,583.0000	02/22/2019	2,793.0000	Closing Sale	126,000	126,000	0	0	.0001	50
ESH9.....26	3,629,600	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/08/2019	2,568.2500	02/22/2019	2,792.0000	Closing Sale	290,875	290,875	0	0	.0001	50
ESH9.....24	3,350,400	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/18/2019	2,665.5000	02/22/2019	2,792.0000	Closing Sale	151,800	151,800	0	0	.0001	50
ESH9.....13	1,822,600	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2019	CME	SNZ20JLKF8MNNCLQOF3	01/14/2019	2,583.0000	03/01/2019	2,804.0000	Closing Sale	143,650	143,650	0	0	.0001	50

E21.2

**SCHEDULE DB - PART B - SECTION 2**

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
ESH9.....	40	5,608,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/15/2019	2,606.0000	03/01/2019	2,804.0000	Closing Sale.....	396,000	396,000	0	0	0.001	50
ESH9.....	47	6,589,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/16/2019	2,619.2500	03/01/2019	2,804.0000	Closing Sale.....	434,163	434,163	0	0	0.001	50
ESH9.....	68	9,492,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/04/2019	2,778.7500	03/04/2019	2,792.0000	Closing Sale.....	45,050	45,050	0	0	0.001	50
ESH9.....	32	4,467,600	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/04/2019	2,778.7500	03/04/2019	2,792.2500	Closing Sale.....	21,600	21,600	0	0	0.001	50
ESH9.....	26	3,574,675	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/07/2019	2,748.7500	03/07/2019	2,749.7500	Closing Sale.....	1,300	1,300	0	0	0.001	50
ESH9.....	29	3,987,138	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/07/2019	2,748.5000	03/07/2019	2,749.7500	Closing Sale.....	1,813	1,813	0	0	0.001	50
ESH9.....	28	3,842,300	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/16/2019	2,619.2500	03/08/2019	2,744.5000	Closing Sale.....	175,350	175,350	0	0	0.001	50
ESH9.....	36	4,940,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/18/2019	2,664.5000	03/08/2019	2,744.5000	Closing Sale.....	144,000	144,000	0	0	0.001	50
ESH9.....	39	5,356,650	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/18/2019	2,664.5000	03/11/2019	2,747.0000	Closing Sale.....	160,875	160,875	0	0	0.001	50
ESH9.....	25	3,433,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/31/2019	2,706.0000	03/11/2019	2,747.0000	Closing Sale.....	51,250	51,250	0	0	0.001	50
ESH9.....	60	8,241,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/01/2019	2,700.0000	03/11/2019	2,747.0000	Closing Sale.....	141,000	141,000	0	0	0.001	50
ESH9.....	64	8,790,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/07/2019	2,714.2500	03/11/2019	2,747.0000	Closing Sale.....	104,800	104,800	0	0	0.001	50
ESH9.....	35	4,807,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/07/2019	2,704.0000	03/11/2019	2,747.0000	Closing Sale.....	75,250	75,250	0	0	0.001	50
ESH9.....	11	1,510,850	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/28/2019	2,642.5000	03/11/2019	2,747.0000	Closing Sale.....	57,475	57,475	0	0	0.001	50
ESH9.....	50	6,867,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/28/2019	2,785.5000	03/11/2019	2,747.0000	Closing Sale.....	(96,250)	(96,250)	0	0	0.001	50
ESH9.....	70	9,614,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/04/2019	2,778.7500	03/11/2019	2,747.0000	Closing Sale.....	(111,125)	(111,125)	0	0	0.001	50
ESH9.....	65	8,927,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/06/2019	2,772.0000	03/11/2019	2,747.0000	Closing Sale.....	(81,250)	(81,250)	0	0	0.001	50
ESH9.....	35	4,851,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/06/2019	2,772.0000	03/11/2019	2,772.5000	Closing Sale.....	875	875	0	0	0.001	50
ESH9.....	104	14,284,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/05/2019	2,728.7500	03/11/2019	2,747.0000	Closing Sale.....	94,900	94,900	0	0	0.001	50
ESH9.....	66	9,065,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/07/2019	2,714.5000	03/11/2019	2,747.0000	Closing Sale.....	107,250	107,250	0	0	0.001	50
ESH9.....	100	13,735,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/21/2019	2,769.0000	03/11/2019	2,747.0000	Closing Sale.....	(110,000)	(110,000)	0	0	0.001	50
ESH9.....	65	9,010,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/07/2019	2,748.7500	03/11/2019	2,772.5000	Closing Sale.....	77,188	77,188	0	0	0.001	50
ESH9.....	6	824,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/18/2019	2,665.5000	03/11/2019	2,747.0000	Closing Sale.....	24,450	24,450	0	0	0.001	50
ESH9.....	45	6,180,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	01/31/2019	2,706.5000	03/11/2019	2,747.0000	Closing Sale.....	91,125	91,125	0	0	0.001	50
ESH9.....	30	4,120,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/01/2019	2,700.0000	03/11/2019	2,747.0000	Closing Sale.....	70,500	70,500	0	0	0.001	50
ESH9.....	40	5,494,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/05/2019	2,728.7500	03/11/2019	2,747.0000	Closing Sale.....	36,500	36,500	0	0	0.001	50
ESH9.....	19	2,609,650	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/15/2019	2,776.0000	03/11/2019	2,747.0000	Closing Sale.....	(27,550)	(27,550)	0	0	0.001	50
ESH9.....	50	6,867,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	02/12/2019	2,733.7500	03/11/2019	2,747.0000	Closing Sale.....	33,125	33,125	0	0	0.001	50
ESM9.....	65	9,171,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/13/2019	2,822.0000	Closing Sale.....	227,175	227,175	0	0	0.001	50
ESM9.....	35	4,938,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/13/2019	2,818.2500	03/13/2019	2,822.0000	Closing Sale.....	6,563	6,563	0	0	0.001	50
ESM9.....	46	6,499,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/15/2019	2,826.0000	Closing Sale.....	169,970	169,970	0	0	0.001	50
ESM9.....	28	3,977,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/20/2019	2,841.0000	Closing Sale.....	124,460	124,460	0	0	0.001	50
ESM9.....	22	3,125,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/20/2019	2,825.0000	03/20/2019	2,841.0000	Closing Sale.....	17,600	17,600	0	0	0.001	50
ESM9.....	50	7,152,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/21/2019	2,861.0000	Closing Sale.....	272,250	272,250	0	0	0.001	50
ESM9.....	25	3,574,063	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/21/2019	2,859.2500	Closing Sale.....	133,938	133,938	0	0	0.001	50
ESM9.....	30	4,224,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/22/2019	2,816.0000	Closing Sale.....	95,850	95,850	0	0	0.001	50
ESM9.....	11	1,548,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/28/2019	2,816.0000	Closing Sale.....	35,145	35,145	0	0	0.001	50
ESM9.....	14	1,971,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/28/2019	2,816.0000	Closing Sale.....	44,730	44,730	0	0	0.001	50
ESM9.....	30	4,224,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	03/28/2019	2,816.0000	Closing Sale.....	95,850	95,850	0	0	0.001	50
ESM9.....	100	14,350,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	04/01/2019	2,870.0000	Closing Sale.....	589,500	589,500	0	0	0.001	50
ESM9.....	45	6,522,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	04/08/2019	2,899.0000	Closing Sale.....	330,525	330,525	0	0	0.001	50
ESM9.....	41	5,969,088	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	04/12/2019	2,911.7500	Closing Sale.....	327,283	327,283	0	0	0.001	50
ESM9.....	9	1,310,288	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019.	CME.....	SNZ20JLFFK8MNNCLQOF3	03/11/2019	2,752.1000	04/12/2019	2,911.7500	Closing Sale.....	71,843	71,843	0	0	0.001	50

E21.3

## SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM9	50	7,345,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/11/2019	2,752.1000	04/23/2019	2,938.0000	Closing Sale	464,750	464,750	0	0	0.001	50
ESM9	50	7,337,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/11/2019	2,752.1000	05/03/2019	2,935.0000	Closing Sale	457,250	457,250	0	0	0.001	50
ESM9	100	14,360,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/09/2019	2,842.0000	05/09/2019	2,872.0000	Closing Sale	150,000	150,000	0	0	0.001	50
ESM9	50	7,170,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/11/2019	2,752.1000	05/10/2019	2,868.0000	Closing Sale	289,750	289,750	0	0	0.001	50
ESM9	50	7,136,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/10/2019	2,850.0000	05/10/2019	2,854.5000	Closing Sale	11,250	11,250	0	0	0.001	50
ESM9	50	7,207,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/10/2019	2,835.0000	05/10/2019	2,883.0000	Closing Sale	120,000	120,000	0	0	0.001	50
ESM9	41	5,815,850	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/11/2019	2,752.1000	05/14/2019	2,837.0000	Closing Sale	174,045	174,045	0	0	0.001	50
ESM9	89	12,624,650	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/11/2019	2,752.1000	05/14/2019	2,837.0000	Closing Sale	377,805	377,805	0	0	0.001	50
ESM9	70	9,929,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/22/2019	2,817.0000	05/14/2019	2,837.0000	Closing Sale	70,000	70,000	0	0	0.001	50
ESM9	30	4,275,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/22/2019	2,817.0000	05/14/2019	2,850.0000	Closing Sale	49,500	49,500	0	0	0.001	50
ESM9	20	2,850,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	04/09/2019	2,882.0000	05/14/2019	2,850.0000	Closing Sale	(32,000)	(32,000)	0	0	0.001	50
ESM9	10	1,435,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	04/09/2019	2,882.0000	05/21/2019	2,870.0000	Closing Sale	(6,000)	(6,000)	0	0	0.001	50
ESM9	50	7,175,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/02/2019	2,908.0000	05/21/2019	2,870.0000	Closing Sale	(95,000)	(95,000)	0	0	0.001	50
ESM9	40	5,740,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/07/2019	2,880.5000	05/21/2019	2,870.0000	Closing Sale	(21,000)	(21,000)	0	0	0.001	50
ESM9	35	5,002,375	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/11/2019	2,752.1000	05/22/2019	2,858.5000	Closing Sale	186,200	186,200	0	0	0.001	50
ESM9	15	2,130,563	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/07/2019	2,894.5000	05/24/2019	2,840.7500	Closing Sale	(40,313)	(40,313)	0	0	0.001	50
ESM9	28	3,977,050	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/07/2019	2,895.0000	05/24/2019	2,840.7500	Closing Sale	(75,950)	(75,950)	0	0	0.001	50
ESM9	47	6,676,350	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/07/2019	2,895.0000	05/24/2019	2,841.0000	Closing Sale	(126,900)	(126,900)	0	0	0.001	50
ESM9	10	1,420,375	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/07/2019	2,880.5000	05/24/2019	2,840.7500	Closing Sale	(19,875)	(19,875)	0	0	0.001	50
ESM9	50	7,102,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/24/2019	2,824.7500	05/24/2019	2,841.0000	Closing Sale	40,625	40,625	0	0	0.001	50
ESM9	10	1,384,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/07/2019	2,895.0000	06/04/2019	2,769.0000	Closing Sale	(63,000)	(63,000)	0	0	0.001	50
ESM9	5	701,125	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,830.0000	06/04/2019	2,804.5000	Closing Sale	(6,375)	(6,375)	0	0	0.001	50
ESM9	59	8,186,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,830.0000	06/04/2019	2,775.0000	Closing Sale	(162,250)	(162,250)	0	0	0.001	50
ESM9	41	5,688,750	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,830.2500	06/04/2019	2,775.0000	Closing Sale	(113,263)	(113,263)	0	0	0.001	50
ESM9	6	830,700	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,822.2500	06/04/2019	2,769.0000	Closing Sale	(15,975)	(15,975)	0	0	0.001	50
ESM9	24	3,322,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,822.2500	06/04/2019	2,768.7500	Closing Sale	(64,200)	(64,200)	0	0	0.001	50
ESM9	45	6,310,125	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,822.2500	06/04/2019	2,804.5000	Closing Sale	(39,938)	(39,938)	0	0	0.001	50
ESM9	60	8,307,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,810.0000	06/04/2019	2,769.0000	Closing Sale	(123,000)	(123,000)	0	0	0.001	50
ESM9	30	4,162,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/11/2019	2,752.1000	06/04/2019	2,775.0000	Closing Sale	34,350	34,350	0	0	0.001	50
ESM9	24	3,416,400	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,830.2500	06/06/2019	2,847.0000	Closing Sale	20,100	20,100	0	0	0.001	50
ESM9	26	3,701,100	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,830.5000	06/06/2019	2,847.0000	Closing Sale	21,450	21,450	0	0	0.001	50
ESM9	45	6,462,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	2,830.5000	06/07/2019	2,872.0000	Closing Sale	93,375	93,375	0	0	0.001	50
ESM9	5	718,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/20/2019	2,843.0000	06/07/2019	2,872.0000	Closing Sale	7,250	7,250	0	0	0.001	50
ESM9	50	7,231,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/20/2019	2,843.0000	06/10/2019	2,892.5000	Closing Sale	123,750	123,750	0	0	0.001	50
ESM9	45	6,482,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/20/2019	2,843.0000	06/13/2019	2,881.0000	Closing Sale	85,500	85,500	0	0	0.001	50
ESM9	100	14,405,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/22/2019	2,857.0000	06/13/2019	2,881.0000	Closing Sale	120,000	120,000	0	0	0.001	50
ESM9	200	28,810,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/23/2019	2,813.0000	06/13/2019	2,881.0000	Closing Sale	680,000	680,000	0	0	0.001	50
ESM9	95	13,684,750	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/28/2019	2,802.2500	06/13/2019	2,881.0000	Closing Sale	374,063	374,063	0	0	0.001	50
ESM9	42	6,072,990	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/28/2019	2,802.2500	06/18/2019	2,891.9000	Closing Sale	188,265	188,265	0	0	0.001	50
ESM9	63	9,109,485	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/28/2019	2,802.5000	06/18/2019	2,891.9000	Closing Sale	281,610	281,610	0	0	0.001	50
ESM9	55	7,952,725	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	05/31/2019	2,753.0000	06/18/2019	2,891.9000	Closing Sale	381,975	381,975	0	0	0.001	50
ESM9	40	5,783,800	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/11/2019	2,752.1000	06/18/2019	2,891.9000	Closing Sale	279,600	279,600	0	0	0.001	50
ESM9	21	3,036,495	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2019	CME	03/13/2019	2,818.2500	06/18/2019	2,891.9000	Closing Sale	77,333	77,333	0	0	0.001	50

E21.4

**SCHEDULE DB - PART B - SECTION 2**  
 Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
ESM9.....	12	1,735,140	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	CME.....	SNZ20JLKF8MNNCLQOF3	03/20/2019	2,825.0000	06/18/2019	2,891.9000	Closing Sale.....	40,140	40,140	0	0	0.001	50
ESM9.....	13	1,879,735	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	CME.....	SNZ20JLKF8MNNCLQOF3	04/09/2019	2,882.0000	06/18/2019	2,891.9000	Closing Sale.....	6,435	6,435	0	0	0.001	50
ESM9.....	5	722,975	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	CME.....	SNZ20JLKF8MNNCLQOF3	05/07/2019	2,879.0000	06/18/2019	2,891.9000	Closing Sale.....	3,225	3,225	0	0	0.001	50
ESM9.....	23	3,325,685	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	06/21/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/11/2019	2,906.5000	06/18/2019	2,891.9000	Closing Sale.....	(16,790)	(16,790)	0	0	0.001	50
ESU9.....	50	7,300,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	06/18/2019	2,920.0000	Closing Sale.....	58,875	58,875	0	0	0.001	50
ESU9.....	50	7,406,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	06/20/2019	2,962.5000	Closing Sale.....	193,875	193,875	0	0	0.001	50
ESU9.....	30	4,427,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	06/25/2019	2,951.7500	Closing Sale.....	82,950	82,950	0	0	0.001	50
ESU9.....	50	7,366,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	06/28/2019	2,946.5000	Closing Sale.....	153,875	153,875	0	0	0.001	50
ESU9.....	50	7,485,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	07/03/2019	2,994.0000	Closing Sale.....	272,625	272,625	0	0	0.001	50
ESU9.....	50	7,485,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/05/2019	2,973.2500	07/05/2019	2,994.0000	Closing Sale.....	51,875	51,875	0	0	0.001	50
ESU9.....	50	7,491,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	07/10/2019	2,996.5000	Closing Sale.....	278,875	278,875	0	0	0.001	50
ESU9.....	40	6,033,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	07/12/2019	3,016.7500	Closing Sale.....	263,600	263,600	0	0	0.001	50
ESU9.....	50	7,466,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	07/22/2019	2,986.7500	Closing Sale.....	254,500	254,500	0	0	0.001	50
ESU9.....	50	7,518,125	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	07/23/2019	3,007.2500	Closing Sale.....	305,750	305,750	0	0	0.001	50
ESU9.....	50	7,353,125	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/02/2019	2,920.0000	08/02/2019	2,941.2500	Closing Sale.....	53,125	53,125	0	0	0.001	50
ESU9.....	43	6,136,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	08/06/2019	2,854.0000	Closing Sale.....	(66,542)	(66,542)	0	0	0.001	50
ESU9.....	22	3,139,675	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	08/06/2019	2,854.2500	Closing Sale.....	(33,770)	(33,770)	0	0	0.001	50
ESU9.....	8	1,141,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	08/06/2019	2,853.7500	Closing Sale.....	(17,080)	(17,080)	0	0	0.001	50
ESU9.....	35	5,129,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/13/2019	2,884.9500	08/08/2019	2,931.0000	Closing Sale.....	80,588	80,588	0	0	0.001	50
ESU9.....	15	2,198,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	08/08/2019	2,931.0000	Closing Sale.....	25,913	25,913	0	0	0.001	50
ESU9.....	50	7,261,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	08/08/2019	2,904.5000	Closing Sale.....	20,125	20,125	0	0	0.001	50
ESU9.....	50	7,326,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/09/2019	2,909.7500	08/09/2019	2,930.7500	Closing Sale.....	52,500	52,500	0	0	0.001	50
ESU9.....	45	6,594,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	08/13/2019	2,931.0000	Closing Sale.....	77,738	77,738	0	0	0.001	50
ESU9.....	5	732,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/25/2019	2,925.0000	08/13/2019	2,931.0000	Closing Sale.....	1,500	1,500	0	0	0.001	50
ESU9.....	45	6,540,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/25/2019	2,925.0000	08/13/2019	2,907.0000	Closing Sale.....	(40,500)	(40,500)	0	0	0.001	50
ESU9.....	5	726,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/08/2019	2,975.2500	08/13/2019	2,907.0000	Closing Sale.....	(17,063)	(17,063)	0	0	0.001	50
ESU9.....	45	6,484,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/08/2019	2,975.2500	08/13/2019	2,882.0000	Closing Sale.....	(209,813)	(209,813)	0	0	0.001	50
ESU9.....	5	720,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/17/2019	2,990.5000	08/13/2019	2,882.0000	Closing Sale.....	(27,125)	(27,125)	0	0	0.001	50
ESU9.....	3	428,363	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/17/2019	2,990.5000	08/15/2019	2,855.7500	Closing Sale.....	(20,213)	(20,213)	0	0	0.001	50
ESU9.....	28	3,998,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/17/2019	2,990.5000	08/15/2019	2,856.0000	Closing Sale.....	(188,300)	(188,300)	0	0	0.001	50
ESU9.....	14	1,999,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/17/2019	2,990.5000	08/15/2019	2,856.2500	Closing Sale.....	(93,975)	(93,975)	0	0	0.001	50
ESU9.....	5	714,063	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/18/2019	2,986.0000	08/15/2019	2,856.2500	Closing Sale.....	(32,438)	(32,438)	0	0	0.001	50
ESU9.....	45	6,495,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/18/2019	2,986.0000	08/16/2019	2,887.0000	Closing Sale.....	(222,750)	(222,750)	0	0	0.001	50
ESU9.....	5	721,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/31/2019	2,999.0000	08/16/2019	2,887.0000	Closing Sale.....	(28,000)	(28,000)	0	0	0.001	50
ESU9.....	45	6,582,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	07/31/2019	2,999.0000	08/21/2019	2,925.5000	Closing Sale.....	(165,375)	(165,375)	0	0	0.001	50
ESU9.....	5	731,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/01/2019	2,950.7500	08/21/2019	2,925.5000	Closing Sale.....	(6,313)	(6,313)	0	0	0.001	50
ESU9.....	20	2,927,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	08/22/2019	2,927.7500	Closing Sale.....	31,300	31,300	0	0	0.001	50
ESU9.....	25	3,587,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/01/2019	2,950.7500	08/26/2019	2,870.0000	Closing Sale.....	(100,938)	(100,938)	0	0	0.001	50
ESU9.....	9	1,292,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	06/18/2019	2,872.5000	Closing Sale.....	(10,777)	(10,777)	0	0	0.001	50
ESU9.....	5	721,438	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/01/2019	2,970.5000	08/28/2019	2,885.7500	Closing Sale.....	(21,188)	(21,188)	0	0	0.001	50
ESU9.....	20	2,885,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/01/2019	2,950.7500	08/28/2019	2,885.7500	Closing Sale.....	(65,000)	(65,000)	0	0	0.001	50
ESU9.....	25	3,607,188	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/28/2019	2,885.0000	08/28/2019	2,885.7500	Closing Sale.....	938	938	0	0	0.001	50
ESU9.....	45	6,583,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/01/2019	2,970.5000	08/29/2019	2,926.0000	Closing Sale.....	(100,125)	(100,125)	0	0	0.001	50

E21.5

## SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
ESU9.....	5	731,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/05/2019	2,887.5000	08/29/2019	2,926.0000	Closing Sale.....	9,625	9,625	0	0	.0001	50
ESU9.....	50	7,289,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/05/2019	2,874.0000	08/29/2019	2,915.7500	Closing Sale.....	104,375	104,375	0	0	.0001	50
ESU9.....	4	593,150	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/05/2019	2,887.5000	09/05/2019	2,965.7500	Closing Sale.....	15,650	15,650	0	0	.0001	50
ESU9.....	50	7,446,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/05/2019	2,887.5000	09/05/2019	2,978.5000	Closing Sale.....	227,500	227,500	0	0	.0001	50
ESU9.....	16	2,372,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/05/2019	2,887.5000	09/05/2019	2,966.0000	Closing Sale.....	62,800	62,800	0	0	.0001	50
ESU9.....	25	3,707,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/05/2019	2,888.7500	09/05/2019	2,966.0000	Closing Sale.....	96,563	96,563	0	0	.0001	50
ESU9.....	5	741,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/09/2019	2,925.0000	09/05/2019	2,966.0000	Closing Sale.....	10,250	10,250	0	0	.0001	50
ESU9.....	45	6,755,344	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/09/2019	2,925.0000	09/11/2019	3,002.3750	Closing Sale.....	174,094	174,094	0	0	.0001	50
ESU9.....	30	4,503,563	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/12/2019	2,874.5000	09/11/2019	3,002.3750	Closing Sale.....	191,813	191,813	0	0	.0001	50
ESU9.....	75	11,258,906	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/11/2019	3,002.7500	09/11/2019	3,002.3750	Closing Sale.....	(1,406)	(1,406)	0	0	.0001	50
ESU9.....	50	7,516,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/12/2019	2,901.0000	09/16/2019	3,006.4000	Closing Sale.....	263,500	263,500	0	0	.0001	50
ESU9.....	20	3,006,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/12/2019	2,874.5000	09/16/2019	3,006.4000	Closing Sale.....	131,900	131,900	0	0	.0001	50
ESU9.....	100	15,032,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/14/2019	2,884.0000	09/16/2019	3,006.4000	Closing Sale.....	612,000	612,000	0	0	.0001	50
ESU9.....	50	7,516,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/14/2019	2,870.0000	09/16/2019	3,006.4000	Closing Sale.....	341,000	341,000	0	0	.0001	50
ESU9.....	66	9,921,120	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/20/2019	2,922.5000	09/16/2019	3,006.4000	Closing Sale.....	276,870	276,870	0	0	.0001	50
ESU9.....	50	7,516,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/20/2019	2,901.5000	09/16/2019	3,006.4000	Closing Sale.....	262,250	262,250	0	0	.0001	50
ESU9.....	10	4,503,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/22/2019	2,926.5000	09/16/2019	3,006.4000	Closing Sale.....	39,950	39,950	0	0	.0001	50
ESU9.....	50	7,516,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/30/2019	2,915.2500	09/16/2019	3,006.4000	Closing Sale.....	227,875	227,875	0	0	.0001	50
ESU9.....	50	7,516,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/09/2019	2,971.0000	09/16/2019	3,006.4000	Closing Sale.....	88,500	88,500	0	0	.0001	50
ESU9.....	47	7,065,040	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/18/2019	2,896.4500	09/16/2019	3,006.4000	Closing Sale.....	258,383	258,383	0	0	.0001	50
ESU9.....	10	1,503,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	06/20/2019	2,953.0000	09/16/2019	3,006.4000	Closing Sale.....	26,700	26,700	0	0	.0001	50
ESU9.....	19	2,856,080	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/20/2019	2,922.7500	09/16/2019	3,006.4000	Closing Sale.....	79,468	79,468	0	0	.0001	50
ESU9.....	10	1,503,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	08/12/2019	2,904.7500	09/16/2019	3,006.4000	Closing Sale.....	50,825	50,825	0	0	.0001	50
ESZ9.....	75	11,274,375	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/18/2019	2,982.2500	09/18/2019	3,006.5000	Closing Sale.....	90,938	90,938	0	0	.0001	50
ESZ9.....	75	11,166,563	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/26/2019	2,970.5000	09/26/2019	2,977.7500	Closing Sale.....	27,188	27,188	0	0	.0001	50
ESZ9.....	31	4,594,588	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	09/27/2019	2,964.2500	Closing Sale.....	(68,742)	(68,742)	0	0	.0001	50
ESZ9.....	50	7,410,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	09/27/2019	2,964.2500	Closing Sale.....	(110,875)	(110,875)	0	0	.0001	50
ESZ9.....	75	11,207,813	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/27/2019	2,974.0000	09/27/2019	2,988.7500	Closing Sale.....	55,313	55,313	0	0	.0001	50
ESZ9.....	75	11,158,125	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/27/2019	2,967.5000	09/27/2019	2,975.5000	Closing Sale.....	30,000	30,000	0	0	.0001	50
ESZ9.....	75	11,115,938	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/27/2019	2,966.7500	09/27/2019	2,964.2500	Closing Sale.....	(9,375)	(9,375)	0	0	.0001	50
ESZ9.....	50	7,410,625	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/27/2019	2,958.5000	09/27/2019	2,964.2500	Closing Sale.....	14,375	14,375	0	0	.0001	50
ESZ9.....	25	3,705,313	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/27/2019	2,958.5000	09/27/2019	2,964.2500	Closing Sale.....	7,188	7,188	0	0	.0001	50
ESZ9.....	75	11,027,813	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	10/04/2019	2,940.7500	Closing Sale.....	(254,438)	(254,438)	0	0	.0001	50
ESZ9.....	75	11,156,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	10/11/2019	2,975.0000	Closing Sale.....	(126,000)	(126,000)	0	0	.0001	50
ESZ9.....	32	4,809,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	10/21/2019	3,005.7500	Closing Sale.....	(4,560)	(4,560)	0	0	.0001	50
ESZ9.....	60	9,117,750	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	10/28/2019	3,039.2500	Closing Sale.....	91,950	91,950	0	0	.0001	50
ESZ9.....	44	6,795,250	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	11/14/2019	3,088.7500	Closing Sale.....	176,330	176,330	0	0	.0001	50
ESZ9.....	28	4,361,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	11/18/2019	3,115.0000	Closing Sale.....	148,960	148,960	0	0	.0001	50
ESZ9.....	41	6,385,238	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	11/18/2019	3,114.7500	Closing Sale.....	217,608	217,608	0	0	.0001	50
ESZ9.....	22	3,427,325	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	12/05/2019	3,115.7500	Closing Sale.....	117,865	117,865	0	0	.0001	50
ESZ9.....	42	6,661,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/16/2019	3,008.6000	12/16/2019	3,172.0000	Closing Sale.....	343,140	343,140	0	0	.0001	50
ESZ9.....	75	11,895,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	09/24/2019	2,976.5000	12/16/2019	3,172.0000	Closing Sale.....	733,125	733,125	0	0	.0001	50
ESZ9.....	75	11,895,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	SNZ20JLKF8MNNCLQOF3	10/02/2019	2,883.2500	12/16/2019	3,172.0000	Closing Sale.....	1,082,813	1,082,813	0	0	.0001	50

E21.6

**SCHEDULE DB - PART B - SECTION 2**

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
ESZ9.....	32	5,075,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2019	CME.....	09/16/2019	3,008.6000	12/16/2019	3,172.0000	Closing Sale.....	261,440	261,440	0	0	0.0001	50
ESH0.....	62	9,979,675	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	12/16/2019	3,175.4000	12/20/2019	3,219.2500	Closing Sale.....	135,935	135,935	0	0	0.0001	50
ESH0.....	14	2,254,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	12/16/2019	3,175.3500	12/31/2019	3,221.0000	Closing Sale.....	31,955	31,955	0	0	0.0001	50
1519999999 Total-Long Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....														23,728,610	23,728,621	0	0	XXX	XXX
1579999999 Total-Long Futures.....														23,728,610	23,728,621	0	0	XXX	XXX
<b>Totals</b>																			
1689999999 Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....														23,728,610	23,728,621	0	0	XXX	XXX
1759999999 TOTAL.....														23,728,610	23,728,621	0	0	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness cannot be measured at inception. At 12/31/2019 The change in fair value of the derivative hedging instrument is 100% 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		
<b>Exchange Traded Derivatives</b>											
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	12,645,349	0	12,645,349	12,645,349	0	0	1,152,600	1,152,600
<b>Over-the-Counter NAIC 1 Designation</b>											
Bank of America..... EYKN6V0ZCB8VD9IULB80.....	Y.....	Y.....	162,789,337	369,948,366	(207,640,039)	0	369,948,366	(207,640,039)	0	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	157,703,000	594,856,132	(434,801,838)	2,351,294	594,856,132	(434,801,838)	2,351,294	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	47,809,000	96,316,861	(50,021,965)	0	96,316,861	(50,021,965)	0	0	0
Deutsche Bank..... 7LTFWFZYICNSX8D621K86.....	Y.....	Y.....	1,519,000	1,609,693	(4,223)	86,470	1,609,693	(4,223)	86,470	0	0
Societe Generale..... O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	5,659,000	23,558,127	(17,838,894)	60,233	23,558,127	(17,838,894)	60,233	0	0
Morgan Stanley..... 4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	251,000	742,798	(432,961)	58,837	742,798	(432,961)	58,837	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11.....	Y.....	Y.....	64,864,000	182,395,390	(116,743,998)	787,392	182,395,390	(116,743,998)	787,392	0	0
029999999. Total NAIC 1 Designation.....			440,594,337	1,269,427,367	(827,483,918)	3,344,226	1,269,427,367	(827,483,918)	3,344,226	0	0
089999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded).....	XXX	XXX	0	11,592,565	0	11,592,565	0	(4,935,184)	0	2,678,741	2,678,741
099999999. Gross Totals.....			440,594,337	1,293,665,281	(827,483,918)	27,582,140	1,282,072,716	(832,419,102)	3,344,226	3,831,341	3,831,341
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				1,293,665,281	(827,483,918)						



## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<b>Collateral Pledged by Reporting Entity</b>								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	CASH.....	CASH.....	95	95	95		V
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	TREASURY.....	912828 5G 1 United States Treasury 2 7/8% Due 10/31/2020 AO30.....	10,100,400	10,000,000	10,028,496		IV
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	CASH.....	CASH.....	12,139,084	12,139,084	12,139,084		V
<b>0199999999 Totals.....</b>				<b>22,239,579</b>	<b>22,139,179</b>	<b>22,167,675</b>	<b>XXX</b>	<b>XXX</b>
<b>Collateral Pledged to Reporting Entity</b>								
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 D7 2 United States Treasury 2% Due 8/31/2021 FA28.....	756,939	747,000	XXX	08/31/2021	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 F2 1 United States Treasury 2 1/8% Due 9/30/2021 MS30.....	7,304,891	7,202,000	XXX	09/30/2021	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 F9 6 United States Treasury 2% Due 10/31/2021 AO30.....	2,902,043	2,871,000	XXX	10/31/2021	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 K7 4 United States Treasury 2% Due 8/15/2025 FA15.....	6,703,229	6,564,000	XXX	08/15/2025	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 L5 7 United States Treasury 1 3/4% Due 9/30/2022 MS31.....	32,262,442	31,993,000	XXX	09/30/2022	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 M9 8 United States Treasury 2 5/8% Due 11/30/2020 MN30.....	1,290,473	1,289,000	XXX	11/30/2020	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 N3 0 United States Treasury 2 1/8% Due 12/31/2022 JD30.....	61,547,546	60,624,000	XXX	12/31/2022	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 P3 8 United States Treasury 1 3/4% Due 1/31/2023 JJ31.....	5,488,959	5,427,000	XXX	01/31/2023	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 P8 7 United States Treasury 1 1/8% Due 2/28/2021 FA28.....	17,051,316	17,087,000	XXX	02/28/2021	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 Q2 9 United States Treasury 1 1/2% Due 3/31/2023 MS31.....	16,356,249	16,354,000	XXX	03/31/2023	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 Q3 7 United States Treasury 1 1/4% Due 3/31/2021 MS31.....	1,826,388	1,829,000	XXX	03/31/2021	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 V8 0 United States Treasury 2 1/4% Due 1/31/2024 JJ31.....	9,298,863	9,006,000	XXX	01/31/2024	IV
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	CASH.....	09199N ND 9 CASH.....	157,703,000	157,703,000	XXX		V
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868.....	CASH.....	09199N ND 9 CASH.....	47,809,000	47,809,000	XXX		V
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11.....	CASH.....	09199N ND 9 CASH.....	64,864,000	64,864,000	XXX		V
Deutsche Bank.....	7LTFWFZYICNSX8D621K86.....	CASH.....	09199N ND 9 CASH.....	1,519,000	1,519,000	XXX		V
Morgan Stanley.....	4PQUHN3JPF6FNF3BB653.....	CASH.....	09199N ND 9 CASH.....	251,000	251,000	XXX		V
Societe Generale.....	O2RNE8IBXP4R0TD8PU41.....	CASH.....	09199N ND 9 CASH.....	5,659,000	5,659,000	XXX		V
<b>0299999999 Totals.....</b>				<b>440,594,337</b>	<b>438,798,000</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>

E23

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

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

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

**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
JP Morgan Chase..... New York, NY.....		0.00	0	0	17,259,814	XXX
JP Morgan Chase..... Dallas, TX.....		0.00	0	0	4,144,951	XXX
JP Morgan Chase..... San Antonio, TX.....		0.00	0	0	(25,010,177)	XXX
BNY Melon..... Pittsburgh PA.....		0.00	0	0	3,319,899	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	0	0	(1,312)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(286,825)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(286,825)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(286,825)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	33,369,665	4. April.....	27,738,401	7. July.....	64,824,347	10. October.....	22,921,623
2. February.....	47,086,956	5. May.....	23,991,053	8. August.....	16,470,126	11. November.....	32,825,374
3. March.....	38,948,280	6. June.....	77,295,716	9. September.....	32,122,503	12. December.....	(286,825)

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
------------	------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	---------------------------------------	----------------------------------

**NONE**

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
			1. Alabama.....AL			.0
2. Alaska.....AK			.0	.0	.0	.0
3. Arizona.....AZ			.0	.0	.0	.0
4. Arkansas.....AR	.B	State requirement	.0	.0	123,817	124,973
5. California.....CA			.0	.0	.0	.0
6. Colorado.....CO			.0	.0	.0	.0
7. Connecticut.....CT			.0	.0	.0	.0
8. Delaware.....DE			.0	.0	.0	.0
9. District of Columbia.....DC			.0	.0	.0	.0
10. Florida.....FL			.0	.0	.0	.0
11. Georgia.....GA	.B	State requirement	.0	.0	54,218	55,490
12. Hawaii.....HI			.0	.0	.0	.0
13. Idaho.....ID			.0	.0	.0	.0
14. Illinois.....IL			.0	.0	.0	.0
15. Indiana.....IN			.0	.0	.0	.0
16. Iowa.....IA			.0	.0	.0	.0
17. Kansas.....KS			.0	.0	.0	.0
18. Kentucky.....KY			.0	.0	.0	.0
19. Louisiana.....LA			.0	.0	.0	.0
20. Maine.....ME			.0	.0	.0	.0
21. Maryland.....MD			.0	.0	.0	.0
22. Massachusetts.....MA	.B	State requirement	.0	.0	225,737	227,182
23. Michigan.....MI			.0	.0	.0	.0
24. Minnesota.....MN			.0	.0	.0	.0
25. Mississippi.....MS			.0	.0	.0	.0
26. Missouri.....MO			.0	.0	.0	.0
27. Montana.....MT			.0	.0	.0	.0
28. Nebraska.....NE			.0	.0	.0	.0
29. Nevada.....NV			.0	.0	.0	.0
30. New Hampshire.....NH			.0	.0	.0	.0
31. New Jersey.....NJ			.0	.0	.0	.0
32. New Mexico.....NM	.B	State requirement	.0	.0	211,328	211,273
33. New York.....NY			.0	.0	.0	.0
34. North Carolina.....NC	.B	State requirement	.0	.0	411,387	465,148
35. North Dakota.....ND			.0	.0	.0	.0
36. Ohio.....OH			.0	.0	.0	.0
37. Oklahoma.....OK			.0	.0	.0	.0
38. Oregon.....OR			.0	.0	.0	.0
39. Pennsylvania.....PA			.0	.0	.0	.0
40. Rhode Island.....RI			.0	.0	.0	.0
41. South Carolina.....SC			.0	.0	.0	.0
42. South Dakota.....SD			.0	.0	.0	.0
43. Tennessee.....TN			.0	.0	.0	.0
44. Texas.....TX	.B	State requirement	2,065,801	2,092,602	.0	.0
45. Utah.....UT			.0	.0	.0	.0
46. Vermont.....VT			.0	.0	.0	.0
47. Virginia.....VA	.B	State requirement	.0	.0	113,911	114,975
48. Washington.....WA			.0	.0	.0	.0
49. West Virginia.....WV			.0	.0	.0	.0
50. Wisconsin.....WI			.0	.0	.0	.0
51. Wyoming.....WY			.0	.0	.0	.0
52. American Samoa.....AS			.0	.0	.0	.0
53. Guam.....GU			.0	.0	.0	.0
54. Puerto Rico.....PR			.0	.0	.0	.0
55. US Virgin Islands.....VI			.0	.0	.0	.0
56. Northern Mariana Islands.....MP			.0	.0	.0	.0
57. Canada.....CAN			.0	.0	.0	.0
58. Aggregate Alien and Other.....OT	XXX	XXX	.0	.0	.0	.0
59. Total.....	XXX	XXX	2,065,801	2,092,602	1,140,398	1,199,041

**DETAILS OF WRITE-INS**

5801. ....			.0	.0	.0	.0
5802. ....			.0	.0	.0	.0
5803. ....			.0	.0	.0	.0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	.0	.0	.0	.0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	.0	.0	.0	.0

**2019 ALPHABETICAL INDEX  
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