ANNUAL STATEMENT

OF THE

AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2019

[X] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2019

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

American Equity Investment Life Insurance Company

NAIC Group Code 2658 (Current) 2658 (Prior) NAIC Company Code 92738 Employer's ID Number 42-1153896

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 12/19/1980 Commenced Business 01/01/1981

Statutory Home Office 6000 Westown Parkway (Street and Number), West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code)

Main Administrative Office 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Mail Address PO Box 71216 (Street and Number or P.O. Box), Des Moines, IA, US 50325 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

Statutory Statement Contact Scott Anthony Samuelson (Name), 515-457-1718 (Area Code) (Telephone Number)
ssamuelson@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

OFFICERS

President	Ronald James Grensteiner	Chief Financial Officer & Treasurer	Ted Morris Johnson
Executive Vice President, General Counsel & Secretary	Renee Denise Montz	Senior Vice President & Chief Actuary	John Robert Miller

OTHER

John Michael Matovina

DIRECTORS OR TRUSTEES

Ronald James Grensteiner	Ted Morris Johnson	Jeff David Lorenzen
John Michael Matovina	Renee Denise Montz	

State of Iowa
County of Polk SS:

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.

Ronald James Grensteiner President	Renee Denise Montz Executive Vice President, General Counsel & Secretary	Ted Morris Johnson Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 15th day of May 2020

Kirsten S Habgood

September 26, 2022

a. Is this an original filing? ..... Yes [ ] No [X]
b. If no,
1. State the amendment number.....2
2. Date filed 06/10/2020
3. Number of pages attached..... 48

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	49,336,080,911		49,336,080,911	47,431,178,282
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	18,628,368		18,628,368	30,590,638
	2.2 Common stocks	248,256,427		248,256,427	220,026,551
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,873,433,951		3,873,433,951	3,472,037,890
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (34,239,107) , Schedule E - Part 1), cash equivalents ($ 1,413,484,961 , Schedule E - Part 2) and short-term investments ($ 57,801,914 , Schedule DA)	1,437,047,768		1,437,047,768	266,051,062
6.	Contract loans (including $ ..... premium notes)	745,283		745,283	725,902
7.	Derivatives (Schedule DB)	394,697,120		394,697,120	428,979,750
8.	Other invested assets (Schedule BA)	900,982,405	347,462	900,634,943	936,034,547
9.	Receivables for securities	18,988,080		18,988,080	6,055,114
10.	Securities lending reinvested collateral assets (Schedule DL)	495,100,995		495,100,995	
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	56,723,961,308	347,462	56,723,613,846	52,791,679,736
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	484,470,534		484,470,534	482,347,522
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,402,479	824,937	577,542	2,810,911
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,178,546		1,178,546	1,254,916
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	6,414,706		6,414,706	8,742,287
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				41,364,798
18.2	Net deferred tax asset	92,633,092		92,633,092	122,997,367
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	5,149,116	2,912,604	2,236,512	1,467,031
21.	Furniture and equipment, including health care delivery assets ($ .....)	2,200,732	2,200,732		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	193,580		193,580	1,257,748
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	367,829,874	5,968,027	361,861,847	251,236,023
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	57,685,433,967	12,253,762	57,673,180,205	53,705,158,340
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	57,685,433,967	12,253,762	57,673,180,205	53,705,158,340
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	COLI	361,469,580		361,469,580	250,592,731
2502.	PREPAID ASSETS	5,413,946	5,413,946		
2503.	OTHER ASSETS	375,359		375,359	642,032
2598.	Summary of remaining write-ins for Line 25 from overflow page	570,989	554,081	16,908	1,260
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	367,829,874	5,968,027	361,861,847	251,236,023

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 50,501,387,086 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 3,255,473,384 Modco Reserve)	50,501,387,086	48,131,995,654
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	623,337	685,370
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 382,741 Modco Reserve)	237,059,160	248,269,700
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	121,806,048	127,268,529
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	5,000	3,400
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
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 $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,579 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	21,191	24,219
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	33,556,163	22,482,781
10.	Commissions to agents due or accrued-life and annuity contracts $ 23,484,384 accident and health $ and deposit-type contract funds $	23,484,384	21,812,172
11.	Commissions and expense allowances payable on reinsurance assumed		494
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	13,603,092	10,394,366
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	352,949	396,552
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	8,406,709	8,114,471
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	26,854,375	61,574,216
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	326,158,432	284,707,835
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	979,027,800	1,049,359,156
	24.04 Payable to parent, subsidiaries and affiliates	1,116,108	1,178,139
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	29,516,193	121,047,009
	24.10 Payable for securities lending	495,100,995	
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,384,905,363	363,963,382
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	54,182,984,385	50,453,277,445
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	54,182,984,385	50,453,277,445
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	51,000,000	51,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,365,505,549	1,307,188,767
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	2,071,190,271	1,891,192,128
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,487,695,820	3,249,380,895
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,490,195,820	3,251,880,895
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	57,673,180,205	53,705,158,340
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	34,356,551	31,425,578
2502.	AMOUNT DUE UNDER REPURCHASE AGREEMENTS		109,298,000
2503.	INTEREST RATE DERIVATIVE COLLATERAL	1,348,306,812	190,752,805
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,242,000	32,487,000
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,384,905,363	363,963,382
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

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)	4,015,838,158	3,520,848,692
2.	Considerations for supplementary contracts with life contingencies	12,157,762	12,489,759
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,215,862,864	2,800,649,556
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(4,430,686)	996,346
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	40,134,941	41,664,621
7.	Reserve adjustments on reinsurance ceded	50,581,527	266,887,820
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	123,115	239,419
9.	Total (Lines 1 to 8.3)	6,330,267,681	6,643,776,213
10.	Death benefits	1,963,177	2,555,198
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	911,947,873	815,157,687
13.	Disability benefits and benefits under accident and health contracts	108,026	153,240
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,187,907,125	1,959,349,471
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	9,789,660	10,477,467
18.	Payments on supplementary contracts with life contingencies	18,392,541	36,287,830
19.	Increase in aggregate reserves for life and accident and health contracts	2,464,871,227	2,865,776,675
20.	Totals (Lines 10 to 19)	5,594,979,629	5,689,757,567
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	394,476,819	368,988,428
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	20,891,909	26,293,144
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	100,296,334	86,903,843
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	12,487,062	13,127,245
25.	Increase in loading on deferred and uncollected premiums	(7,177)	(199,644)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	24,069,923	105,081,381
28.	Totals (Lines 20 to 27)	6,147,194,499	6,289,951,964
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	183,073,182	353,824,249
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	183,073,182	353,824,249
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	15,934,403	125,339,034
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)	167,138,779	228,485,215
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (6,334,457) (excluding taxes of $ 1,765,780 transferred to the IMR)	(23,829,625)	(18,436,338)
35.	Net income (Line 33 plus Line 34)	143,309,154	210,048,877
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,251,880,895	3,005,654,080
37.	Net income (Line 35)	143,309,154	210,048,877
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 496,390	20,036,502	13,678,225
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(40,254,715)	59,970,877
41.	Change in nonadmitted assets	8,787,334	(11,555,837)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(41,450,597)	(34,458,238)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	50,000,000	
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	89,570,465	
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	8,316,782	8,542,910
54.	Net change in capital and surplus for the year (Lines 37 through 53)	238,314,925	246,226,814
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,490,195,820	3,251,880,895
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS INCOME	123,115	239,419
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	123,115	239,419
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	48,492,068	72,058,372
2702.	LAWSUIT SETTLEMENT	17,170	(1,589,991)
2703.	INTEREST ON SURPLUS NOTES	4,080,000	4,080,000
2798.	Summary of remaining write-ins for Line 27 from overflow page	(28,519,315)	30,533,000
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	24,069,923	105,081,381
5301.	STOCK-BASED COMPENSATION	8,298,855	8,527,672
5302.	ACQUISITION OF PARENT COMPANY COMMON STOCK	17,927	15,238
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	8,316,782	8,542,910

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,028,062,296	3,533,963,724
2.	Net investment income	3,041,608,725	3,516,172,214
3.	Miscellaneous income	34,286,691	41,904,040
4.	Total (Lines 1 through 3)	7,103,957,712	7,092,039,979
5.	Benefit and loss related payments	3,127,522,477	2,686,556,582
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	520,132,675	482,066,634
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(29,999,101)	169,066,048
10.	Total (Lines 5 through 9)	3,617,656,051	3,337,689,264
11.	Net cash from operations (Line 4 minus Line 10)	3,486,301,661	3,754,350,715
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	4,374,511,113	5,202,747,207
	12.2 Stocks	581,110,851	350,015,058
	12.3 Mortgage loans	439,689,128	473,162,783
	12.4 Real estate		
	12.5 Other invested assets	246,625,802	90,746,361
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(58,000)	6,500
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,641,878,894	6,116,677,909
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	6,283,751,060	7,963,717,630
	13.2 Stocks	579,961,982	68,340,239
	13.3 Mortgage loans	841,194,801	785,706,134
	13.4 Real estate		
	13.5 Other invested assets	241,859,629	288,653,970
	13.6 Miscellaneous applications	780,394,424	841,135,687
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,727,161,896	9,947,553,660
14.	Net increase (decrease) in contract loans and premium notes	19,382	(13,440)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,085,302,384)	(3,830,862,311)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	50,000,000	
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(21,000,200)	(18,142,384)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	740,997,628	(1,185,108,626)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	769,997,428	(1,203,251,010)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,170,996,705	(1,279,762,605)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	266,051,061	1,545,813,666
	19.2 End of year (Line 18 plus Line 19.1)	1,437,047,766	266,051,061

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

20.0001. Mortgage Refinances	19,689,662	36,742,926
20.0002. Stock Based Compensation	8,316,782	8,542,910
20.0003. Additional Investment to Other Invested Asset, Affiliate		665,800
20.0004. Unrealized valuation increase (decrease) of Short Term Cash Equivalents	(76,000)	7,000

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	4,015,838,158	3,080,245	8,819	4,012,677,233		71,861			
2.	Considerations for supplementary contracts with life contingencies	12,157,762	XXX	XXX	12,157,762		XXX	XXX		XXX
3.	Net investment income	2,215,862,866	1,093,908	4,535	2,214,737,201		27,222			
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,430,687)	(2,188)	(9)	(4,428,436)		(54)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	40,134,941	17,144		40,117,797			XXX		
7.	Reserve adjustments on reinsurance ceded	50,581,528			50,581,528			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	123,115			123,115					
9.	Totals (Lines 1 to 8.3)	6,330,267,683	4,189,109	13,345	6,325,966,200		99,029			
10.	Death benefits	1,963,177	2,030,677	(67,500)			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	911,947,873	XXX	XXX	911,947,873		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	108,026					108,026	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	2,187,907,125	354,890		2,187,552,235		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	9,789,660			9,789,660			XXX		
18.	Payments on supplementary contracts with life contingencies	18,392,541			18,392,541		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	2,464,871,227	660,704	72,911	2,464,199,645		(62,033)	XXX		
20.	Totals (Lines 10 to 19)	5,594,979,629	3,046,271	5,411	5,591,881,954		45,993	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	394,476,819	154,275	35	394,322,509					XXX
22.	Commissions and expense allowances on reinsurance assumed	20,891,910	3,201	(233)	20,888,719		223	XXX		
23.	General insurance expenses and fraternal expenses	100,296,333	49,513	205	100,245,383		1,232			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,487,062	6,165	26	12,480,718		153			
25.	Increase in loading on deferred and uncollected premiums	(7,177)	(7,132)	(45)				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	24,069,923			24,069,923					
28.	Totals (Lines 20 to 27)	6,147,194,499	3,252,293	5,399	6,143,889,206		47,601			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	183,073,184	936,816	7,946	182,076,994		51,428			
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	183,073,184	936,816	7,946	182,076,994		51,428			
32.	Federal income taxes incurred (excluding tax on capital gains)	15,934,404	81,539	692	15,847,697		4,476			
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)	167,138,780	855,277	7,254	166,229,297		46,952			
34.	Policies/certificates in force end of year	646,321	6,739	9	638,769		804	XXX		
	DETAILS OF WRITE-INS									
08.301.	MISCELLANEOUS INCOME	123,115			123,115					
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	123,115			123,115					
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	48,492,068			48,492,068					
2702.	LAWSUIT SETTLEMENT	17,170			17,170					
2703.	INTEREST ON SURPLUS NOTES	4,080,000			4,080,000					
2798.	Summary of remaining write-ins for Line 27 from overflow page	(28,519,315)			(28,519,315)					
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	24,069,923			24,069,923					

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [b]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts [a]	3,080,245		3,040,594			39,651						
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,093,908		982,104			111,804						
4. Amortization of Interest Maintenance Reserve (IMR)	(2,188)		(1,964)			(224)						
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	17,144		17,144									
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income												
9. Totals (Lines 1 to 8.3)	4,189,109		4,037,878			151,231						
10. Death benefits	2,030,677		2,030,677									
11. Matured endowments (excluding guaranteed annual pure endowments)												
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												
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	354,890		166,308			188,582						
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds												
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	660,704		939,242			(278,538)						
20. Totals (Lines 10 to 19)	3,046,271		3,136,227			(89,956)						
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	154,275		154,275									XXX
22. Commissions and expense allowances on reinsurance assumed	3,201		3,201									
23. General insurance expenses	49,513		46,664			2,849						
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,165		5,810			355						
25. Increase in loading on deferred and uncollected premiums	(7,132)		(6,722)			(410)						
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions												
28. Totals (Lines 20 to 27)	3,252,293		3,339,455			(87,162)						
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	936,816		698,423			238,393						
30. Dividends to policyholders and refunds to members												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	936,816		698,423			238,393						
32. Federal income taxes incurred (excluding tax on capital gains)	81,539		60,790			20,749						
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)	855,277		637,633			217,644						
34. Policies/certificates in force end of year	6,739		6,556			183						
DETAILS OF WRITE-INS												
08.301.												
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)												
2701.												
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

(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 LIFE INSURANCE [c]

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	8,819		8,819						
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	4,535		4,535						
4. Amortization of Interest Maintenance Reserve (IMR)	(9)		(9)						
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)	13,345		13,345						
10. Death benefits	(67,500)		(67,500)						
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts									
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	72,911		72,911						
20. Totals (Lines 10 to 19)	5,411		5,411						
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	35		35						XXX
22. Commissions and expense allowances on reinsurance assumed	(233)		(233)						
23. General insurance expenses	205		205						
24. Insurance taxes, licenses and fees, excluding federal income taxes	26		26						
25. Increase in loading on deferred and uncollected premiums	(45)		(45)						
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	5,399		5,399						
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	7,946		7,946						
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,946		7,946						
32. Federal income taxes incurred (excluding tax on capital gains)	692		692						
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)	7,254		7,254						
34. Policies/certificates in force end of year	9		9						
DETAILS OF WRITE-INS									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

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

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

(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)

	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 Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	4,012,677,233	55,578,763	3,949,143,361			7,955,109	
2. Considerations for supplementary contracts with life contingencies	12,157,762	XXX	XXX	XXX	XXX	12,157,762	XXX
3. Net investment income	2,214,737,201	186,826,278	2,004,243,624			13,314,516	10,352,783
4. Amortization of Interest Maintenance Reserve (IMR)	(4,428,436)	(275,931)	(4,105,181)			(26,623)	(20,701)
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	40,117,797	17,959,780	22,117,142			4,781	36,094
7. Reserve adjustments on reinsurance ceded	50,581,528	28,747,898	21,690,383			240,286	(97,039)
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	123,115	7,754	115,361				
9. Totals (Lines 1 to 8.3)	6,325,966,200	288,844,542	5,993,204,690			33,645,831	10,271,137
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	911,947,873	55,086,565	838,635,588			18,225,720	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	2,187,552,235	159,818,289	2,027,733,946				
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	9,789,660						9,789,660
18. Payments on supplementary contracts with life contingencies	18,392,541					18,392,541	
19. Increase in aggregate reserves for life and accident and health contracts	2,464,199,645	90,562,269	2,375,232,626			(1,595,250)	
20. Totals (Lines 10 to 19)	5,591,881,954	305,467,123	5,241,602,160			35,023,011	9,789,660
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	394,322,509	1,088,545	393,233,964				
22. Commissions and expense allowances on reinsurance assumed	20,888,719	12,485,440	8,402,735			544	
23. General insurance expenses	100,245,383	6,246,181	92,927,952			602,653	468,597
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,480,718	777,660	11,569,686			75,031	58,341
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	24,069,923	14,459,772	9,610,151				
28. Totals (Lines 20 to 27)	6,143,889,206	340,524,721	5,757,346,648			35,701,239	10,316,598
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	182,076,994	(51,680,179)	235,858,042			(2,055,408)	(45,461)
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	182,076,994	(51,680,179)	235,858,042			(2,055,408)	(45,461)
32. Federal income taxes incurred (excluding tax on capital gains)	15,847,697	(4,498,162)	20,532,225			(179,268)	(7,098)
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)	166,229,297	(47,182,017)	215,325,817			(1,876,140)	(38,363)
34. Policies/certificates in force end of year	638,769	52,155	574,908			5,377	6,329
DETAILS OF WRITE-INS							
08.301. MISCELLANEOUS INCOME	123,115	7,754	115,361				
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	123,115	7,754	115,361				
2701. INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	48,492,068	15,997,927	32,494,141				
2702. LAWSUIT SETTLEMENT	17,170	1,081	16,089				
2703. INTEREST ON SURPLUS NOTES	4,080,000	256,966	3,823,034				
2798. Summary of remaining write-ins for Line 27 from overflow page	(28,519,315)	(1,796,202)	(26,723,113)				
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	24,069,923	14,459,772	9,610,151				

(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 which columns are affected.

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

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for group annuity contracts							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income							
4. Amortization of Interest Maintenance Reserve (IMR)							
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
9. Totals (Lines 1 to 8.3)							
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits							
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds							
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts							
20. Totals (Lines 10 to 19)							
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses							
24. Insurance taxes, licenses and fees, excluding federal income taxes							
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)							
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)							
32. Federal income taxes incurred (excluding tax on capital gains)							
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)							
34. Policies/certificates in force end of year							
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

NONE

(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	71,861	45,306	26,555										
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	27,222	23,510	3,712										
4. Amortization of Interest Maintenance Reserve (IMR)	(54)	(47)	(7)										
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded													
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
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													
9. Totals (Lines 1 to 8.3)	99,029	68,769	30,260										
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	108,026	30,866	77,160										
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
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	(62,033)	(52,879)	(9,154)										
20. Totals (Lines 10 to 19)	45,993	(22,013)	68,006										
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed	223	287	(64)										
23. General insurance expenses	1,232	1,064	168										
24. Insurance taxes, licenses and fees, excluding federal income taxes	153	132	21										
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	47,601	(20,530)	68,131										
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	51,428	89,299	(37,871)										
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	51,428	89,299	(37,871)										
32. Federal income taxes incurred (excluding tax on capital gains)	4,476	7,772	(3,296)										
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)	46,952	81,527	(34,575)										
34. Policies/certificates in force end of year	804	703	101										
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(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 - INDIVIDUAL LIFE INSURANCE [(a)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	24,387,725		21,722,109			2,665,616						
2. Tabular net premiums or considerations	3,196,092		3,160,320			35,772						
3. Present value of disability claims incurred												
4. Tabular interest	1,152,639		1,023,609			129,030						
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	28,736,456		25,906,038			2,830,418						
9. Tabular cost	3,185,332		2,947,806			237,526						
10. Reserves released by death	318,130		318,130									
11. Reserves released by other terminations (net)	184,566		(21,248)			205,814						
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	3,688,028		3,244,688			443,340						
15. Reserve December 31 of current year	25,048,428		22,661,350			2,387,078						
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	23,039,187		20,661,567			2,377,620						
17. Amount Available for Policy Loans Based upon Line 16 CSV												

(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 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	30,934		30,934						
2. Tabular net premiums or considerations	7,877		7,877						
3. Present value of disability claims incurred									
4. Tabular interest	(1,269)		(1,269)						
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	37,542		37,542						
9. Tabular cost	(220,647)		(220,647)						
10. Reserves released by death									
11. Reserves released by other terminations (net)	154,343		154,343						
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	(66,304)		(66,304)						
15. Reserve December 31 of current year	103,846		103,846						
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year									
17. Amount Available for Policy Loans Based upon Line 16 CSV									

(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 Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	48,107,576,997	3,039,967,731	44,761,136,774			306,472,492	
2.	Tabular net premiums or considerations	4,024,834,994	55,578,763	3,949,143,361			20,112,870	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,025,175,991	145,634,466	1,864,739,939			14,801,586	
5.	Tabular less actual reserve released	(563,460,522)	31,826,940	(595,396,016)			108,554	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)		72,426,954	(72,426,954)				
8.	Totals (Lines 1 to 7)	53,594,127,460	3,345,434,854	49,907,197,104			341,495,502	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,118,754,470	108,937,450	2,009,817,020				
12.	Annuity, supplementary contract and disability payments involving life contingencies	999,138,178	105,967,403	856,552,514			36,618,261	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	3,117,892,648	214,904,853	2,866,369,534			36,618,261	
15.	Reserve December 31 of current year	50,476,234,812	3,130,530,001	47,040,827,570			304,877,241	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(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
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year							
2. Tabular net premiums or considerations							
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest							
5. Tabular less actual reserve released							
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)							
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies							
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)							
15. Reserve December 31 of current year							
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year							
17. Amount Available for Policy Loans Based upon Line 16 CSV							

NONE

(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) (292,197)	299,946
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,230,776,708	2,230,352,853
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,264,594	5,264,594
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	3,781,482	3,439,565
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 181,626,138	182,798,393
4.	Real estate	(d)	
5	Contract loans	50,823	50,823
6	Cash, cash equivalents and short-term investments	(e) 18,888,180	20,019,810
7	Derivative instruments	(f) (169,652,132)	(169,652,132)
8.	Other invested assets	59,109,829	59,102,587
9.	Aggregate write-ins for investment income	8,526,618	8,526,618
10.	Total gross investment income	2,338,080,043	2,340,203,057
11.	Investment expenses		(g) 106,636,638
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		17,703,551
16.	Total deductions (Lines 11 through 15)		124,340,189
17.	Net investment income (Line 10 minus Line 16)		2,215,862,868
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	11,091,597	11,091,597
0902.	Net realized gains on ceded options	(2,564,979)	(2,564,979)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	8,526,618	8,526,618
1501.	Interest expense on derivative collateral		16,715,923
1502.	Interest expense on repurchase agreements		987,628
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		17,703,551

(a) Includes $ 60,544,301 accrual of discount less $ 80,952,778 amortization of premium and less $ 16,459,224 paid for accrued interest on purchases.

(b) Includes $ 4,398,566 accrual of discount less $ 5,401,066 amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ 493,918 accrual of discount less $ 3,530 amortization of premium and less $ 137,836 paid for accrued interest on purchases.

(d) Includes $ ..... for company's occupancy of its own buildings; and excludes $ ..... interest on encumbrances.

(e) Includes $ 3,403,839 accrual of discount less $ 29,303 amortization of premium and less $ 64,913 paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ ..... amortization of premium.

(g) Includes $ ..... investment expenses and $ ..... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ ..... interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ ..... depreciation on real estate and $ ..... 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					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	13,593,331	(19,281,314)	(5,687,983)	(362,500)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				18,168,896	
3.	Mortgage loans				(600,000)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	18,000		18,000	(76,000)	
7.	Derivative instruments					
8.	Other invested assets	102,938	(16,188,561)	(16,085,623)	3,402,495	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	13,714,269	(35,469,875)	(21,755,606)	20,532,891	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected												
2. Deferred and accrued												
3. Deferred , accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)												
4. Advance												
5. Line 3.4 - Line 4												
6. Collected during year:												
6.1 Direct	3,984,309,600			3,984,309,600								
6.2 Reinsurance assumed	322,270,137			322,270,137								
6.3 Reinsurance ceded	383,139,741			383,139,741								
6.4 Net	3,923,439,996			3,923,439,996								
7. Line 5 + Line 6.4	3,923,439,996			3,923,439,996								
8. Prior year (uncollected + deferred and accrued - advance)	(760)		(760)									
9. First year premiums and considerations:												
9.1 Direct	3,984,310,360		760	3,984,309,600								
9.2 Reinsurance assumed	322,270,137			322,270,137								
9.3 Reinsurance ceded	383,139,741			383,139,741								
9.4 Net (Line 7 - Line 8)	3,923,440,756		760	3,923,439,996								
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	7,955,109			7,955,109								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	7,955,109			7,955,109								
RENEWAL												
11. Uncollected	98,643		98,116							527		
12. Deferred and accrued	1,284,026		1,284,026									
13. Deferred, accrued and uncollected:												
13.1 Direct	822,698		822,698									
13.2 Reinsurance assumed	559,971		559,444							527		
13.3 Reinsurance ceded												
13.4 Net (Line 11 + Line 12)	1,382,669		1,382,142							527		
14. Advance	21,190		18,611							2,579		
15. Line 13.4 - Line 14	1,361,479		1,363,531							(2,052)		
16. Collected during year:												
16.1 Direct	88,604,201		3,040,663	85,563,538								
16.2 Reinsurance assumed	9,741,274		251,255	9,409,446		9,267		27,192		44,114		
16.3 Reinsurance ceded	13,836,045		145,190	13,690,855								
16.4 Net	84,509,430		3,146,728	81,282,129		9,267		27,192		44,114		
17. Line 15 + Line 16.4	85,870,909		4,510,259	81,282,129		9,267		27,192		42,062		
18. Prior year (uncollected + deferred and accrued - advance)	1,428,613		1,430,772			448		637		(3,244)		
19. Renewal premiums and considerations:												
19.1 Direct	88,548,865		2,985,327	85,563,538								
19.2 Reinsurance assumed	9,729,475		239,349	9,409,446		8,819		26,555		45,306		
19.3 Reinsurance ceded	13,836,045		145,190	13,690,855								
19.4 Net (Line 17 - Line 18)	84,442,295		3,079,486	81,282,129		8,819		26,555		45,306		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	4,080,814,334		2,986,087	4,077,828,247								
20.2 Reinsurance assumed	331,999,612		239,349	331,679,583		8,819		26,555		45,306		
20.3 Reinsurance ceded	396,975,786		145,190	396,830,596								
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,015,838,160		3,080,246	4,012,677,234		8,819		26,555		45,306		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	28,093,102			28,093,102								
23.2 Reinsurance assumed	18,914,115			18,914,115								
23.3 Net ceded less assumed	9,178,987			9,178,987								
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	12,041,839		17,144	12,024,695								
25.2 Reinsurance assumed	1,977,795		3,201	1,974,604		(233)		(64)		287		
25.3 Net ceded less assumed	10,064,044		13,943	10,050,091		233		64		(287)		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	40,134,941		17,144	40,117,797								
26.2 Reinsurance assumed (Page 6, Line 22)	20,891,910		3,201	20,888,719		(233)		(64)		287		
26.3 Net ceded less assumed	19,243,031		13,943	19,229,078		233		64		(287)		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	391,339,825		(385)	391,340,210								
28. Single	435,368			435,368								
29. Renewal	2,701,625		154,660	2,546,930		35						
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	394,476,818		154,275	394,322,508		35						

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	2,740,365		34		55,927		2,796,325
2. Salaries and wages	53,121,870		653		1,084,133		54,206,655
3.11 Contributions for benefit plans for employees	8,085,572		99		165,014		8,250,685
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	1,846,750		23		37,689		1,884,462
3.32 Other agent welfare	86,438		1				86,439
4.1 Legal fees and expenses	1,785,036		22				1,785,058
4.2 Medical examination fees							
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	3,023,534		37				3,023,571
4.5 Expense of investigation and settlement of policy claims	130,028		2				130,030
5.1 Traveling expenses	3,083,665		38				3,083,703
5.2 Advertising	1,174,673		14				1,174,688
5.3 Postage, express, telegraph and telephone	2,646,908		33				2,646,940
5.4 Printing and stationery	1,596,341		20				1,596,360
5.5 Cost or depreciation of furniture and equipment	812,727		10				812,737
5.6 Rental of equipment	442,527		5				442,533
5.7 Cost or depreciation of EDP equipment and software	7,830,623		96				7,830,719
6.1 Books and periodicals	468,440		6				468,445
6.2 Bureau and association fees	584,018		7				584,025
6.3 Insurance, except on real estate	330,925		4				330,930
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	272,236		3				272,239
6.6 Sundry general expenses	5,015,922		62		1,500		5,017,484
6.7 Group service and administration fees	293						293
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ ..... recovered)	158,965		2				158,967
7.3 Agency conferences other than local meetings	5,057,245		62				5,057,308
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					105,292,376		105,292,376
9.3 Aggregate write-ins for expenses							
10. General expenses incurred	100,295,102		1,232		106,636,638	(b)	(a) 206,932,972
11. General expenses unpaid Dec. 31, prior year	10,394,219		147				10,394,366
12. General expenses unpaid Dec. 31, current year	13,602,587		167		338		13,603,092
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	97,086,734		1,212		106,636,300		203,724,246
DETAILS OF WRITE-INS							
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ 104,625,059 to affiliates and $ ..... to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable .....$ ..... ; 2. Institutional . $ ..... ; 3. Recreational and Health $ ..... ; 4. Educational ..... $ .....
5. Religious .....$ ..... ; 6. Membership $ ..... ; 7. Other .....$ ..... ; 8. Total .....$ .....

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	9,235,720	114				9,235,834
3. State taxes on premiums	10,599					10,599
4. Other state taxes, including $ 132,676 for employee benefits	132,675	2				132,677
5. U.S. Social Security taxes	2,995,229	37				2,995,266
6. All other taxes	112,686	1				112,687
7. Taxes, licenses and fees incurred	12,486,908	154				12,487,063
8. Taxes, licenses and fees unpaid Dec. 31, prior year	396,547	6				396,553
9. Taxes, licenses and fees unpaid Dec. 31, current year	352,945	4				352,949
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	12,530,510	156				12,530,667

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AM MEN (5) 3.5% NL	46,237		46,237		
0100002. 1958 CSO 3.0% CRVM	80,485		80,485		
0100003. 1958 CSO 3.0% NL	15,657		15,657		
0100004. 1958 CSO 3.5% CRVM	521,554		521,554		
0100005. 1958 CSO 3.5% NL	102,163		102,163		
0100006. 1958 CSO 4.0% NL	70,668		70,668		
0100007. 1958 CET 3.0% NL	10,155		10,155		
0100008. 1958 CET 3.5% NL	261,316		261,316		
0100009. 1958 CET 4.0% NL	31,908		31,908		
0100010. 1980 CSO 4.0% CRVM	4,808,083		4,808,083		
0100011. 1980 CSO 4.5% CRVM	1,544,127		1,544,127		
0100012. 1980 CSO 5.0% CRVM	660,508		660,508		
0100013. 1980 CSO 5.5% CRVM	4,611,724		4,611,724		
0100014. 1980 CSO 4.0% NL	122,356		122,356		
0100015. 1980 CSO 5.0% NL	4,254,560		4,254,560		
0100016. 1980 CSO 5.5% NL	93,274		93,274		
0100017. 1980 CET 4.0% NL	74,022		74,022		
0100018. 2001 CSO 3.5% CRVM	2,799,575		2,799,575		
0100019. 2001 CSO 4.0% CRVM	4,855,104		4,855,104		
0100020. 2001 CSO 4.5% CRVM	2,783		2,783		
0199997. Totals (Gross)	24,966,259		24,966,259		
0199998. Reinsurance ceded	749,545		749,545		
0199999. Life Insurance: Totals (Net)	24,216,714		24,216,714		
0200001. SING PREM DEF 1.00%	1,771,376,614	XXX	1,771,376,614	XXX	
0200002. SING PREM DEF 1.75%	218,119,284	XXX	218,119,284	XXX	
0200003. SING PREM DEF 2.00%	299,006,632	XXX	299,006,632	XXX	
0200004. SING PREM DEF 3.00%	104,787,367	XXX	104,787,367	XXX	
0200005. SING PREM DEF 4.00%	31,943,529	XXX	31,943,529	XXX	
0200006. FLEX PREM DEF 1.00%	7,609,614,303	XXX	7,609,614,303	XXX	
0200007. FLEX PREM DEF 1.50%	24,486,087,360	XXX	24,486,087,360	XXX	
0200008. FLEX PREM DEF 1.75%	3,932,386,258	XXX	3,932,386,258	XXX	
0200009. FLEX PREM DEF 2.00%	199,401,440	XXX	199,401,440	XXX	
0200010. FLEX PREM DEF 2.20%	34,987,904	XXX	34,987,904	XXX	
0200011. FLEX PREM DEF 2.25%	4,703,972,875	XXX	4,703,972,875	XXX	
0200012. FLEX PREM DEF 3.00%	9,496,913,865	XXX	9,496,913,865	XXX	
0200013. FLEX PREM DEF 4.00%	19,787,031	XXX	19,787,031	XXX	
0200014. 1983 TABLE A, 6.25%	52,028	XXX	52,028	XXX	
0200015. 2000 TABLE, 6.25%	47,829	XXX	47,829	XXX	
0200016. 2000 TABLE, 7.00%	155,757	XXX	155,757	XXX	
0200017. 2000 TABLE, 6.75%	99,723	XXX	99,723	XXX	
0200018. 2000 TABLE, 6.50%	204,600	XXX	204,600	XXX	
0200019. 2000 TABLE, 6.00%	2,079,876	XXX	2,079,876	XXX	
0200020. 2000 TABLE, 5.50%	1,571,684	XXX	1,571,684	XXX	
0200021. 2000 TABLE, 5.25%	24,801,839	XXX	24,801,839	XXX	
0200022. 2000 TABLE, 5.00%	48,628,396	XXX	48,628,396	XXX	
0200023. 2000 TABLE, 4.25%	26,814,466	XXX	26,814,466	XXX	
0200024. 2000 TABLE, 4.00%	16,871,637	XXX	16,871,637	XXX	
0200025. 2000 TABLE, 4.50%	3,707,283	XXX	3,707,283	XXX	
0200026. 2012 TABLE, 4.25%	71,969	XXX	71,969	XXX	
0200027. 2012 TABLE, 4.00%	16,480,714	XXX	16,480,714	XXX	
0200028. 2012 TABLE, 3.75%	9,486,464	XXX	9,486,464	XXX	
0200029. 2012 TABLE, 3.25%	2,334,744	XXX	2,334,744	XXX	
0200030. 2012 TABLE, 3.50%	4,825,149	XXX	4,825,149	XXX	
0200031. 2012 TABLE, 3.00%	4,045,365	XXX	4,045,365	XXX	
0200032. 2012 TABLE, 2.75%	1,450,874	XXX	1,450,874	XXX	
0200033. 2012 TABLE, 2.5%	633,104	XXX	633,104	XXX	
0200034. 2012 TABLE, 2.25%	222,439	XXX	222,439	XXX	
0299997. Totals (Gross)	53,072,970,402	XXX	53,072,970,402	XXX	
0299998. Reinsurance ceded	2,737,026,891	XXX	2,737,026,891	XXX	
0299999. Annuities: Totals (Net)	50,335,943,511	XXX	50,335,943,511	XXX	
0300001. 1983 TABLE A, 6.75%	12,804		12,804		
0300002. 1983 TABLE A, 6.25%	57,204		57,204		
0300003. 2000 TABLE, 6.25%	396,046		396,046		
0300004. 2000 TABLE, 7.00%	899,119		899,119		
0300005. 2000 TABLE, 6.75%	1,631,625		1,631,625		
0300006. 2000 TABLE, 6.50%	3,395,810		3,395,810		
0300007. 2000 TABLE, 6.00%	15,715,092		15,715,092		
0300008. 2000 TABLE, 5.50%	28,087,488		28,087,488		
0300009. 2000 TABLE, 5.25%	34,639,419		34,639,419		
0300010. 2000 TABLE, 5.00%	17,086,857		17,086,857		
0300011. 2000 TABLE, 4.00%	8,199,261		8,199,261		
0300012. 2000 TABLE, 4.25%	4,809,072		4,809,072		
0300013. 2000 TABLE, 4.50%	2,503,402		2,503,402		
0300014. 2012 TABLE, 4.25%	1,296,594		1,296,594		
0300015. 2012 TABLE, 4.00%	3,820,011		3,820,011		
0300016. 2012 TABLE, 3.75%	3,889,625		3,889,625		
0300017. 2012 TABLE, 3.50%	3,567,812		3,567,812		
0300018. 2012 TABLE, 3.25%	3,605,841		3,605,841		
0300019. 2012 TABLE, 3.00%	4,039,973		4,039,973		
0300020. 2012 TABLE, 2.75%	1,555,699		1,555,699		
0300021. 2012 TABLE, 2.50%	1,554,248		1,554,248		
0300022. 2012 TABLE, 2.25%	35,613		35,613		
0399997. Totals (Gross)	140,798,615		140,798,615		
0399998. Reinsurance ceded	507,314		507,314		
0399999. SCWLC: Totals (Net)	140,291,301		140,291,301		
0400001. 1959 ADB TBL W/ 1958 CSO 3%	338		338		
0499997. Totals (Gross)	338		338		
0499998. Reinsurance ceded	338		338		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 1952 STUDY TBL W/ 1958 CSO 3%	568		568		
0599997. Totals (Gross)	568		568		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	568		568		
0600001. 1970 INTERCOMPANY TBL	103,845				103,845
0699997. Totals (Gross)	103,845				103,845
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	103,845				103,845
0700001. IMMEDIATE PAYMENT OF CLAIMS	489,849		489,849		
0700002. DEFICIENCY RESERVES	341,297		341,297		
0799997. Totals (Gross)	831,146		831,146		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	831,146		831,146		
9999999. Totals (Net) - Page 3, Line 1	50,501,387,085		50,501,283,240		103,845

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.
NON-PARTICIPATING

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
NON-PARTICIPATING

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] 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? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

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 [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $
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: ..... $
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 [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
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: ..... $
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 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
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 [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 39,862,891,498
9.2 State the amount of reserves established for this business: ..... $ 37,335,644,980
9.3 Identify where the reserves are reported in the blank:
Exhibit 5, Annuities Lines

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [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
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	32,648	7,648	25,000										
2. Additional contract reserves (b)	395,749	395,749											
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits	134,940	134,940											
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	563,337	538,337	25,000										
8. Reinsurance ceded													
9. Totals (Net)	563,337	538,337	25,000										
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	60,000		60,000										
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	60,000		60,000										
15. Reinsurance ceded													
16. Totals (Net)	60,000		60,000										
17. TOTAL (Net)	623,337	538,337	85,000										
18. TABULAR FUND INTEREST	18,700	16,150	2,550										
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(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 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	253,693,858		137,952,378	115,741,480		
2. Deposits received during the year	50,378,961		4,047,197	46,331,764		
3. Investment earnings credited to the account	10,077,851		4,534,621	5,543,230		
4. Other net change in reserves	(104,196)		359,002	(463,198)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	72,270,736		38,366,558	33,904,178		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	241,775,738		108,526,640	133,249,098		
10. Reinsurance balance at the beginning of the year	(5,424,157)			(5,424,157)		
11. Net change in reinsurance assumed	(121,299)			(121,299)		
12. Net change in reinsurance ceded	(828,880)			(828,880)		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,716,576)			(4,716,576)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	237,059,162		108,526,640	128,532,522		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct											
1.2 Reinsurance assumed											
1.3 Reinsurance ceded											
1.4 Net											
2. In course of settlement:											
2.1 Resisted 2.11 Direct											
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other 2.21 Direct	121,404,196			121,404,196							
2.22 Reinsurance assumed	371,852		366,852								5,000
2.23 Reinsurance ceded											
2.24 Net	121,776,048		(b) 366,852	(b) 121,404,196		(b)	(b)		(b)	(b)	(b) 5,000
3. Incurred but unreported:											
3.1 Direct											
3.2 Reinsurance assumed	35,000		35,000								
3.3 Reinsurance ceded											
3.4 Net	35,000		(b) 35,000	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS 4.1 Direct	121,404,196			121,404,196							
4.2 Reinsurance assumed	406,852		401,852								5,000
4.3 Reinsurance ceded											
4.4 Net	121,811,048	(a)	(a) 401,852	121,404,196			(a)				5,000

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... 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 $ ..... Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ ..... Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... 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	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,060,803,344		1,907,585	1,040,436,707	18,440,552		18,500				
1.2 Reinsurance assumed	31,280,347		229,162	30,915,734	29,026				77,160		29,265
1.3 Reinsurance ceded	154,211,194		145,292	153,988,864	77,038						
1.4 Net	(d) 937,872,497		1,991,455	917,363,577	18,392,540		18,500		77,160		29,265
2. Liability December 31, current year from Part 1:											
2.1 Direct	121,404,196			121,404,196							
2.2 Reinsurance assumed	406,852		401,852								5,000
2.3 Reinsurance ceded											
2.4 Net	121,811,048		401,852	121,404,196							5,000
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	126,905,899			126,819,899			86,000				
4.2 Reinsurance assumed	366,030		362,630								3,400
4.3 Reinsurance ceded											
4.4 Net	127,271,929		362,630	126,819,899			86,000				3,400
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	1,055,301,641		1,907,585	1,035,021,004	18,440,552		(67,500)				
6.2 Reinsurance assumed	31,321,169		268,384	30,915,734	29,026				77,160		30,865
6.3 Reinsurance ceded	154,211,194		145,292	153,988,864	77,038						
6.4 Net	932,411,616		2,030,677	911,947,874	18,392,540		(67,500)		77,160		30,865

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

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

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

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

EXHIBIT OF NON-ADMITTED 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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	347,462	499,820	152,358
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	347,462	499,820	152,358
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	824,937	882,033	57,096
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset		10,386,830	10,386,830
19.	Guaranty funds receivable or on deposit		153,881	153,881
20.	Electronic data processing equipment and software	2,912,604	2,808,194	(104,410)
21.	Furniture and equipment, including health care delivery assets	2,200,732	1,999,919	(200,813)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	5,968,027	4,310,420	(1,657,607)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,253,762	21,041,097	8,787,335
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	12,253,762	21,041,097	8,787,335
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	PREPAID ASSETS	5,413,946	4,096,968	(1,316,978)
2502.	MISCELLANEOUS RECEIVABLES	554,081	213,452	(340,629)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	5,968,027	4,310,420	(1,657,607)

NOTES TO FINANCIAL STATEMENTS

1 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES:

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Iowa Department of Commerce, Insurance Division (the "Insurance Division").

The Insurance Division recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Iowa 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 Insurance Division. The Company differs from NAIC SAP under Iowa Administrative Code 191 - Chapter 97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve* ("IAC 191-97"), a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income and indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options.

The Company also has a prescribed practice under Iowa Administrative Code 191 - Chapter 43 *"Annuity Mortality Tables For Use In Determining Reserve Liabilities for Annuities"* ("IAC 191-43") which allows the use of the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. The Company began using the 2012 IAR Mortality Table for annuities issued on or after January 1, 2016. NAIC SAP requires the use of the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015.

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

NET INCOME	SSAP #	F/S page	F/S Line #	December 31, 2019	December 31, 2018
Net income, Iowa basis				$ 143,309,154	$ 210,048,878
(1) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	21,593,090	(83,028,025)
(b) Change in reserves, net	51	4	19	210,738,305	(695,305,222)
IAC 191-43					
(c) Change in reserves, net	51	4	19	(93,240,706)	5,259,739
(2) Net income, NAIC SAP (1-a-b-c=2)				$ 4,218,465	$ 983,122,386
SURPLUS					
Statutory surplus, Iowa basis				$ 3,490,195,820	$ 3,251,880,895
(3) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(811,958,226)	214,114,265
(b) Reserves for indexed annuities	51	3, 4	1, 19	290,781,063	80,042,758
(c) Tax impact	101	2	18.2	109,447,204	(61,772,975)
IAC 191-43					
(d) Change in reserves	51	3, 4	1, 19	90,820,418	184,061,125
(e) Tax impact	101	2	18.2	(19,072,288)	(38,652,837)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 3,830,177,649	$ 2,874,088,559

NOTES TO FINANCIAL STATEMENTS

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make certain estimates that affect the reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Future events, including changes in interest rates and asset valuations, could cause actual results to differ in the near term from the estimates used in the financial statements.

The most significant estimates include those used in determining policy reserves, impairment losses on investments and federal income taxes. Although some variability is inherent in these estimates, the recorded amounts reflect management's best estimates based on facts and circumstances as of the date of the financial statements. Management believes the amounts provided are appropriate.

C. Accounting Policy

The company uses the following accounting policies:

1. The Company considers all highly liquid debt instruments purchased with a maturity of twelve months or less to be short-term investments and are stated at amortized cost.

2. Investments in bonds rated NAIC 1-5 (including loan-backed securities), are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns.

   Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

   The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other than temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. Such reductions in carrying values are recognized as realized losses on investments.

3. Common stocks are stated at fair value based on the latest quoted market prices.

4. Preferred stocks are stated primarily at cost adjusted for amortization of premiums and accrual of discounts and for other than temporary decline in the fair value of the preferred stock. An exception is preferred stocks with an NAIC designation of RP4 to RP6 and P4 to P6, which are reported at the lower of amortized cost or fair value.

5. Investments in mortgage loans on real estate are reported at cost adjusted for amortization of premiums and accrual of discounts. Amortization is computed using methods which result in a level yield over the life of the loan. Mortgage loans are stated at the aggregate unpaid principal balance net of loan loss allowance.

6. If the fair value of a loan-backed or structured security is less than its amortized cost at the reporting date, the Company assesses whether the impairment is other than temporary. If the Company intends to sell the loan-backed or structured security, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

   If the Company does not intend to sell the loan-backed or structured security, the Company assesses whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

   If the Company does not expect to recover the amortized cost basis of the security, it is unable to assert that it will recover its amortized cost even if it does not intend to sell the security and the entity has the intent and ability hold such security. Therefore, in those situations, an other than temporary impairment is considered to have occurred and a loss is recognized in an amount equal to the excess of amortized cost over the present value

NOTES TO FINANCIAL STATEMENTS

of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

Interest income is recognized on an accrual basis. Dividend income is recognized when declared. The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain.

7. The Company accounts for investments in subsidiaries, controlled and affiliated ("SCA") entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are valued at the audited U.S. GAAP equity of the investee.

8. The Company has ownership interests in joint ventures, partnerships, and limited liability companies. The Company carries these interests based on the underlying audited U.S. GAAP equity of the investee.

9. The Company has fixed index annuity products that guarantee the return of principal to the policyholder and credit interest based on a percentage of the gain in a specified market index. When fixed index annuity premiums are received, a portion of the premium is used to purchase derivatives consisting of call options on the applicable market indices to fund the index credits due to fixed index annuity policyholders. All such call options are purchased to match the funding requirements of the underlying policies. On the respective anniversary dates of the fixed index policies, the index used to compute the annual index credit is reset and the Company purchases new call options to fund the next annual index credit. The Company manages the cost of these purchases through the terms of its fixed index annuities, which permit the Company to change annual participation rates, caps and/or asset fees, subject to guaranteed minimums. By adjusting participation rates, caps or asset fees, the Company can generally manage options costs except in cases where the contractual features would prevent further modifications.

   The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases call options to fund the next annual index credit on fixed index annuities from national recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, it purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All of these options purchased by the Company have been purchased from nationally recognized financial institutions with a Standard and Poor's credit rating of A - or higher at the time of purchase. The Company also has credit support agreements that allow it to request the counterparty to provide collateral to it when the fair value of the exposure to the counterparty exceeds specified amounts (See Note 16 for more information).

   The Company follows IAC 191-97, a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on fixed index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

10. The Company does not anticipate investment income as a factor in the premium deficiency calculation.

11. The Company utilizes actuarial tables and incurred but not reported data to estimate the liabilities for losses and loss/claim adjustment expense for accident and health contracts.

12. No material changes were made to the capitalization policy during 2019.

13. The Company did not have any pharmaceutical rebate receivables as of December 31, 2019.

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have any substantial doubt the entity will continue as a going concern.

2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:

The Company had no material changes in accounting principles or correction of errors to report for the year ended December 31, 2019.

3 - BUSINESS COMBINATIONS AND GOODWILL:

A. Statutory Purchase Method

During 2019, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Mergers

During 2019, the Company did not have any business combinations taking the form of a statutory merger.

NOTES TO FINANCIAL STATEMENTS

C. Assumption Reinsurance

As of December 31, 2019, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Losses

As of December 31, 2019, the Company did not have any impaired assets related to business combinations or goodwill.

4 - DISCONTINUED OPERATIONS:

The Company did not have any discontinued operations during 2019.

5 - INVESTMENTS:

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for commercial mortgage loans originated by the Company during 2019 were 7.75% and 3.25%, respectively, while the rates on loans closed under a funds withheld agreement with an unauthorized reinsurer were 4.50% and 3.76%, respectively. Additionally, the rates on loans closed under a modified coinsurance agreement were 7.16% and 3.54%, respectively.

2. The maximum percentage of any one loan to value of security at the time of the loan originated by the Company during 2019 was 74%, while the maximum loan to value on loans closed under a funds withheld and a modified coinsurance agreement with an unauthorized reinsurer was 53% and 75%, respectively.

	2019	2018
3. Taxes, assessments and any amounts advanced not included in mortgage loan total	—	—

4. Age Analysis of Mortgage Loans:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investments (All)							
(a) Current	$ 51,303,503	$ 64,665,728		$ 3,504,199,729	$ —	$ 253,264,991	$ 3,873,433,951
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—
b. Prior Year							
1. Recorded Investments (All)							
(a) Current	25,000,000	40,033,897	—	3,092,228,811	—	314,775,182	3,472,037,890
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—		—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—

5. Investment in Impaired Loans With or Without Allowance for Credit Losses:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for credit Losses	$ —	$ —	$ —	$ 1,228,580	$ —	$ —	$ 1,228,580
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
b. Prior Year							
1. With Allowance for credit Losses	—	—	—	1,252,620	—	—	1,252,620
2. No Allowance for Credit Losses	—	—	—	—	—	—	—

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:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$ —	$ —	$ —	$ 1,011,688	$ —	$ —	$ 1,011,688
2. Interest Income Recognized	—	—	—	69,126	—	—	69,126
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	69,240	—	—	69,240
b. Prior Year							
1. Average Recorded Investment	—	—	—	1,042,391	—	—	1,042,391
2. Interest Income Recognized	—	—	—	74,146	—	—	74,146
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	75,257	—	—	75,257

7. Allowance for credit losses:

	2019	2018
a. Balance at the beginning of the period	$ 8,128,912	$ 6,795,900
b. Additions charged to operations	600,000	1,800,000
c. Direct write-downs against the allowance	—	(1,721,666)
d. Recoveries of amounts previously charged off	—	1,254,678
e. Balance at the end of the period	$ 8,728,912	$ 8,128,912

8. The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

B. Debt Restructuring

The Company had no debt restructuring during the year ended December 31, 2019.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed securities were obtained from third party rating agencies and/or third party loan servicers.

2. For the year ended December 31, 2019, the Company recognized other than temporary impairments ("OTTI") on the basis of intent to sell and on the basis of inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

	Amortized cost basis before other-than-temporary impairment	Other-than-temporary impairment recognized in loss		Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	—	—	—	—
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
OTTI recognized 2nd Quarter				
a. Intent to sell	5,452,496	348,571	—	5,103,925
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 2nd Quarter	$ 5,452,496	$ 348,571	$ —	$ 5,103,925
OTTI recognized 3rd Quarter				
a. Intent to sell	—	—	—	—
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 3rd Quarter	$ —	$ —	$ —	$ —
OTTI recognized 4th Quarter				
a. Intent to sell	4,414,041	—	139,041	4,275,000
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 4th Quarter	$ 4,414,041	$ —	$ 139,041	$ 4,275,000
Aggregate Total		$ 348,571	$ 139,041	

3. The following table lists the loan-backed securities held by the Company at December 31, 2019 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result other than temporary impairments were recorded during the year ended December 31, 2019.

CUSIP	Amortized Cost Prior to OTTI	Present Value of Projected Cash Flows	OTTI Recognized in Earnings	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
225458-XX-1	6,463,614	5,785,432	111,777	6,351,837	6,351,837	6/30/2019
61755G-AS-2	4,320,639	4,050,824	102,984	4,217,655	4,217,655	6/30/2019
126694-GU-6	3,607,912	3,445,507	101,446	3,506,466	3,506,466	9/30/2019
	$ 14,392,165	$ 13,281,763	$ 316,207	$ 14,075,958	$ 14,075,958	

Total OTTI recognized under SSAP 43R for the year ended December 31, 2019: $316,207

4. For loan-backed and structured securities with unrealized losses as of December 31, 2019, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position are summarized as follows:

a. Aggregate amount of unrealized loss:

Less than 12 months	$	23,863,817
12 months or longer	$	174,297,315

b. Aggregate related fair value of securities with unrealized losses:

Less than 12 months	$	1,523,526,751
12 months or longer	$	3,609,154,193

5. The process for evaluating loan-backed and structured securities is based on a number of factors. The primary consideration in the evaluation process is the issuer's ability to meet current and future interest and principal payments as contractually stated at the time of purchase. The review of these securities includes an analysis of the cash flow modeling under various default scenarios considering independent third party benchmarks, the seniority of the specific tranche within the structure of the security, the composition of the collateral and the actual default, loss severity and prepayment experience exhibited. With the input of third party assumptions for default projections, loss severity and prepayment expectations, the Company evaluates the cash flow projections to determine whether the security is performing in accordance with its contractual obligations.

At December 31, 2019 the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. Securities Lending - The Company participates in a securities lending program whereby it loans certain securities to approved borrowers. Securities are lent to borrowers, through a lending agent, on an overnight or, with the Company's prior approval, a term basis. Borrowers post cash collateral in an amount equal to or greater than 102% of the security's market value which is invested by the lending agent in money market funds or repurchase agreements meeting investment guidelines approved by it. The Company retains control of all loaned securities and receives all principal and interest payments that would normally be paid to the Company if it did not lend the securities. The fair value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the fair value of the loaned securities fluctuates.

2. The Company has not pledged any of its assets as collateral that are not reclassified and separately reported in the statement of financial position.

3. Collateral Received

a. The aggregate amount of collateral received as of December 31, 2019 is as follows:

		Fair Value
Securities Lending		
a. Open	$	495,100,955
b. 30 days or less		—
c. 31 to 60 days		—
d. 61 to 90 days		—
e. Greater than 90 days		—
f. Sub-Total	$	495,100,955
g. Securities Received		—
h. Total Collateral Received	$	495,100,955

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged: $495,100,955.

c. The Company uses cash collateral received for income generation. At the end of the loan term, the Company will take back its securities, and the counterparty will receive the amount loaned, together with the agreed upon interest.

4. There are no securities lending transactions administered by an affiliated agent.

5. Collateral Reinvestment

a. The aggregate amount of collateral reinvested as of December 31, 2019 is as follows:

	Amortized Cost	Fair Value
Securities Lending		
a. Open	$ 495,100,995	$ 495,100,995
b. 30 days or less	—	—
c. 31 to 60 days	—	—
d. 61 to 90 days	—	—
e. 91 to 120 days	—	—
f. 121 to 180 days	—	—
g. 181 to 365 days	—	—
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	—	—
k. Sub-Total	$ 495,100,995	$ 495,100,995
l. Securities received	—	—
m. Total collateral reinvested	$ 495,100,995	$ 495,100,995

b. The maturity dates of the liabilities appropriately match the invested assets in the securities lending program.

6. The Company participates in a securities lending program whereby it loans certain securities to approved borrowers. Securities are lent to borrowers, through a lending agent, on an overnight or, with the Company's prior approval, a term basis. Borrowers post cash collateral in an amount equal to or greater than 102% of the security's market value which is invested by the lending agent in money market funds or repurchase agreements meeting investment guidelines approved by it. The Company retains control of all loaned securities and receives all principal and interest payments that would normally be paid to the Company if it did not lend the securities.

The Company's securities lending program exposes it to certain counterparty and spread risks. Counterparty risk is mitigated by over-collateralization requirements, daily mark to market, and indemnification by the lending agent for shortfalls in collateral in event of borrower default. The lending agent monitors spread risk to ensure that the interest rate paid by us to borrowers does not exceed the rate of return on cash collateral investments. The Company regularly monitors the overall securities lending program, including the lending agent, borrowers, and the appropriateness of cash collateral investments.

7. The Company does not have any collateral for transactions that extend beyond one year from December 31, 2019.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. As part of its investment strategy, the Company enters into securities repurchase agreements (short-term collateralized borrowings). When the Company borrows cash on these repurchase agreements, it pledges collateral in the form of debt securities with fair values approximately equal to the amount due. The Company uses the cash to purchase debt securities ahead of the time the cash is collected from selling annuity policies to avoid a lag between the investment of funds and the obligations to credit interest to policyholders. The Company earns investment income on the securities purchased with these borrowings at a rate in excess of the cost of these borrowings.

2. Type of repo trades used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

3. Original (Flow) & residual maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum amount	(in millions)			
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 Days to 1 Week	243.6	210.1	95.6	91.6
4. > 1 Week to 1 Month	—	—	—	—
5. > 1 Month to 3 Months	—	—	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending balance	(in millions)			
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 Days to 1 Week	243.4	—	49.0	—
4. > 1 Week to 1 Month	—	—	—	—
5. > 1 Month to 3 Months	—	—	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—

4. As of December 31, 2019, the Company did not have any securities sold that resulted in default.

5. As of December 31, 2019, the Company did not have any securities sold under repo.

6. As of December 31, 2019, the Company did not have any securities sold under repo.

7. As of December 31, 2019, the Company did not have any collateral received.

8. As of December 31, 2019, the Company did not have any cash & non-cash collateral received.

9. As of December 31, 2019, the Company did not have any aggregate collateral.

10. As of December 31, 2019, the Company did not have any aggregate collateral reinvested.

11. As of December 31, 2019, the Company did not have any liability to return collateral.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2019.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2019.

J. Real Estate

The Company did not have any investments in real estate as of December 31, 2019.

K. Low Income Housing Credits

The Company did not have any investments in low-income housing tax credits as of December 31, 2019.

L. Restricted Assets

Restricted Assets (including pledged)

		Gross Restricted				
		Current Year				
		1	2	3	4	5
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	495,100,995	—	—	—	495,100,995
c.	Subject to repurchase agreements	—	—	—	—	—
d.	Subject to reverse repurchase agreement	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—
h.	Letter stock or securities restricted as to sale	—	—	—	—	—
i.	FHLB capital stock	—	—	—	—	—
j.	On deposit with states	2,455,128	—	—	—	2,455,128
k.	On deposit with other regulatory bodies	—	—	—	—	—
l.	Pledged collateral to FHLB	—	—	—	—	—
m.	Pledged as collateral not captured in other categories	—	—	—	—	—
n.	Other restricted assets	4,211,213,054	—	—	—	4,211,213,054
o.	Total Restricted Assets	$ 4,708,769,177	$ —	$ —	$ —	$ 4,708,769,177

		Gross Restricted		8	Percentage	
		6	7		9	10
	Restricted Asset Category	Total From Prior Year	Increase / (Decrease) (5-6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	—%	—%
b.	Collateral held under security lending agreements	—	495,100,995	495,100,995	0.9%	0.9%
c.	Subject to repurchase agreements	109,298,000	(109,298,000)	—	—%	—%
d.	Subject to reverse repurchase agreement	—	—	—	—%	—%
e.	Subject to dollar repurchase agreements	—	—	—	—%	—%
f.	Subject to dollar reverse repurchase agreements	—	—	—	—%	—%
g.	Placed under option contracts	—	—	—	—%	—%
h.	Letter stock or securities restricted as to sale	—	—	—	—%	—%
i.	FHLB capital stock	—	—	—	—%	—%
j.	On deposit with states	2,431,696	23,432	2,455,128	—%	—%
k.	On deposit with other regulatory bodies	—	—	—	—%	—%
l.	Pledged collateral to FHLB	—	—	—	—%	—%
m.	Pledged as collateral not captured in other categories	—	—	—	—%	—%
n.	Other restricted assets	4,034,034,281	177,178,773	4,211,213,054	7.3%	7.3%
o.	Total Restricted Assets	$ 4,145,763,977	$ 563,005,200	$ 4,708,769,177	8.2%	8.2%

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)

None

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

	Gross Restricted				
	Current Year				
	1	2	3	4	5
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Funds withheld assets	$ 969,343,580	—	—	—	969,343,580
Mod-co assets	$ 3,241,869,474	—	—	—	3,241,869,474
Total	$ 4,211,213,054	$ —	$ —	$ —	$ 4,211,213,054

	Gross Restricted		8	Percentage	
	6	7		9	10
	Total From Prior Year	Increase / (Decrease) (5-6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Funds withheld assets	1,029,792,672	(60,449,092)	969,343,580	1.7%	1.7%
Mod-co assets	3,004,241,609	237,627,865	3,241,869,474	5.6%	5.6%
Total	$ 4,034,034,281	$ 177,178,773	$ 4,211,213,054	7.3%	7.3%

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

None

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2019.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of December 31, 2019.

O. 5GI Securities

The Company did not have any investments in 5GI securities as of December 31, 2019.

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of December 31, 2019.

Q. Prepayment Penalty and Acceleration Fees:

	General Account	Separate Accounts
(1) Number of CUSIPS	113	—
(2) Aggregate Amount of Investment Income	21,669,009	—

6 - JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES:

A. The Company did not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets as of December 31, 2019.

B. During the year ended December 31, 2019 the Company recognized an impairment of $16,188,561 on an investment in a limited liability partnership due to continued deterioration in the Fund's fair value and operating performance.

7 - INVESTMENT INCOME:

A. Interest income is recognized on an accrual basis. Due and accrued income was excluded from surplus on the following bases:

The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain. Accrued investment income on bonds that are over 90 days past due is nonadmitted.

B. At December 31, 2019, no amounts were excluded from investment income due and accrued.

8 - DERIVATIVE INSTRUMENTS:

The Company uses call options to pay the benefit provided for in the Company's indexed annuity insurance products. The financial characteristics of the call options purchased by the Company generally provide for the Company to be paid the one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed to price at the outset of the contract. The counterparty usually pays a single payment at each due date.

The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, the Company purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All options had been purchased from nationally recognized investment banking institutions (See Note 16 of our annual statement for more information).

In accordance with IAC 191-97, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

For the years ended December 31, 2019 and 2018, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	2019	2018
Proceeds received upon expiration	$ 645,024,922	$ 1,384,958,941
Amortization	(814,677,054)	(779,354,240)
	(169,652,132)	605,604,701
Less ceded options	(2,564,979)	43,182,814
	$ (167,087,153)	$ 562,421,887

NOTES TO FINANCIAL STATEMENTS

9 - INCOME TAXES:

A. The components of the net deferred tax asset/(liability) are as follows:

1.

	12/31/2019		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 175,561,499	$ 16,984,975	$ 192,546,474
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	175,561,499	16,984,975	192,546,474
(d) Deferred tax assets nonadmitted	—	—	—
(e) Subtotal net admitted deferred tax assets	175,561,499	16,984,975	192,546,474
(f) Deferred tax liabilities	86,835,192	13,078,190	99,913,382
(g) Net admitted deferred tax assets	$ 88,726,307	$ 3,906,785	$ 92,633,092

	12/31/2018		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 343,875,211	$ 11,043,785	$ 354,918,996
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	343,875,211	11,043,785	354,918,996
(d) Deferred tax assets nonadmitted	10,386,830	—	10,386,830
(e) Subtotal net admitted deferred tax assets	333,488,381	11,043,785	344,532,166
(f) Deferred tax liabilities	208,242,078	13,292,721	221,534,799
(g) Net admitted deferred tax assets	$ 125,246,303	$ (2,248,936)	$ 122,997,367

	Change		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	$ (168,313,712)	$ 5,941,190	$ (162,372,522)
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	(168,313,712)	5,941,190	(162,372,522)
(d) Deferred tax assets nonadmitted	(10,386,830)	—	(10,386,830)
(e) Subtotal net admitted deferred tax assets	(157,926,882)	5,941,190	(151,985,692)
(f) Deferred tax liabilities	(121,406,886)	(214,531)	(121,621,417)
(g) Net admitted deferred tax assets	$ (36,519,996)	$ 6,155,721	$ (30,364,275)

NOTES TO FINANCIAL STATEMENTS

2. The admission calculation components of the deferred tax assets under SSAP No. 101 are provided in the following table:

Admission Calculation Components of SSAP No. 101

		12/31/2019		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 16,984,975	$ 16,984,975
(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)	155,988,642	—	155,988,642
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	155,988,642	—	155,988,642
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	509,298,932
(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	19,572,857	—	19,572,857
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 175,561,499	$ 16,984,975	$ 192,546,474

		12/31/2018		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 9,632,539	$ 9,632,539
(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)	111,953,581	1,411,246	113,364,827
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	111,953,581	1,411,246	113,364,827
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	469,112,475
(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	221,534,800	—	221,534,800
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 333,488,381	$ 11,043,785	$ 344,532,166

		Change		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 7,352,436	$ 7,352,436
(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)	44,035,061	(1,411,246)	42,623,815
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	44,035,061	(1,411,246)	42,623,815
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	40,186,457
(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	(201,961,943)	—	(201,961,943)
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ (157,926,882)	$ 5,941,190	$ (151,985,692)

3.

		2019	2018
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	726%	696%
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 above	3,395,326,216	3,127,416,497

NOTES TO FINANCIAL STATEMENTS

4. **Impact of Tax Planning Strategies**

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

	12/31/2019	
	Ordinary	Capital
1. Adjusted Gross DTAs	$ 175,561,499	$ 16,984,975
2. Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	— %	17.01%
3. Net Admitted DTAs	$ 175,561,499	$ 16,984,975
4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	— %	23.00%

	12/31/2018	
	Ordinary	Capital
1. Adjusted Gross DTAs	$ 343,875,211	$ 11,043,785
2. Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	— %	—%
3. Net Admitted DTAs	$ 333,488,381	$ 11,043,785
4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	3.31 %	—%

	Change	
	Ordinary	Capital
1. Adjusted Gross DTAs	$ (168,313,712)	$ 5,941,190
2. Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	— %	17.01%
3. Net Admitted DTAs	$ (157,926,882)	$ 5,941,190
4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	(3.31)%	23.00%

(b) Do the Company's tax-planning strategies include the use of reinsurance (Yes/No)? NO

B. Regarding deferred tax liabilities not recognized:

As of December 31, 2019, the Company had no temporary differences for which deferred tax liabilities are not recognized.

C. Current income taxes incurred consist of the following major components:

1. Current Income Tax

		12/31/2019	12/31/2018	Change
(a)	Federal	$ 15,934,403	$ 125,339,034	$ (109,404,631)
(b)	Foreign	—	—	—
(c)	Subtotal	15,934,403	125,339,034	(109,404,631)
(d)	Federal income tax on net capital gains	(4,568,677)	(16,324,546)	11,755,869
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	—	—	—
(g)	Federal & Foreign income tax incurred	$ 11,365,726	$ 109,014,488	$ (97,648,762)

NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

	12/31/2019	12/31/2018	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned Premium reserve	—	—	—
(3) Policyholder reserves	687,680	211,937,504	(211,249,824)
(4) Investments	1,785,002	1,659,000	126,002
(5) Deferred acquisition costs	30,004,876	30,493,577	(488,701)
(6) Policyholder dividends accrual	—	—	—
(7) Fixed Assets	—	—	—
(8) Compensation and benefits accrual	973,544	1,320,045	(346,501)
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	2,646,257	2,342,358	303,899
(11) Net operating loss carry-forward	54,288,309	—	54,288,309
(12) Tax credit carry-forward	—	—	—
(13) Other (including items<5% of total ordinary tax assets)	85,175,831	96,122,727	(10,946,896)
(14) Other assets - nonadmitted	—	—	—
(99) Subtotal	175,561,499	343,875,211	(168,313,712)
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	—	10,386,830	(10,386,830)
(d) Admitted ordinary deferred tax assets	175,561,499	333,488,381	(157,926,882)
(e) Capital:			
(1) Investments	16,984,975	11,043,785	5,941,190
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items < 5% of total capital tax assets)	—	—	—
(99) Subtotal	16,984,975	11,043,785	5,941,190
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital deferred tax assets	16,984,975	11,043,785	5,941,190
(i) Admitted deferred tax assets	$ 192,546,474	$344,532,166	$(151,985,692)

NOTES TO FINANCIAL STATEMENTS

3. Deferred tax liabilities:

	12/31/2019	12/31/2018	Change
(a) Ordinary:			
(1) Investments	$ 23,660,339	$ 25,220,581	$ (1,560,242)
(2) Fixed Assets	731,694	459,697	271,997
(3) Deferred and uncollected premiums	267,054	279,903	(12,849)
(4) Policy holders reserves	51,363,194	170,346,161	(118,982,967)
(5) Other (including items<5% of total ordinary tax liabilities)	10,812,911	11,935,736	(1,122,825)
(99) Subtotal	86,835,192	208,242,078	(121,406,886)
(b) Capital:			—
(1) Investments	13,078,190	13,292,721	(214,531)
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items<5% of total capital tax assets)	—	—	—
(99) Subtotal	13,078,190	13,292,721	(214,531)
(c) Deferred tax liabilities	$ 99,913,382	$ 221,534,799	$ (121,621,417)
4. Net Deferred Tax Assets/Liabilities (2i-3c)	$ 92,633,092	$ 122,997,367	$ (30,364,275)

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons at December 31, 2019:

	12/31/2019	
	Amounts	**Effective Tax Rate (%)**
Income before taxes (including all realized capital gains/losses)	$ 33,876,691	21.00 %
Tax exempt interest	(2,085,258)	(1.29)%
Dividends received deduction	(15,917)	(0.01)%
Nondeductible Expenses	1,363,113	0.84 %
IMR	930,444	0.58 %
Nonadmitted Assets	(335,894)	(0.21)%
Stock Compensation	(1,072,648)	(0.66)%
Change in surplus as a result of reinsurance	18,809,797	11.66 %
Company owned life insurance	(2,284,138)	(1.42)%
Income inclusion of disregarded subsidiary	1,519	— %
Other	(31,901)	(0.02)%
Rate Differential	2,464,633	1.53 %
Total	$ 51,620,441	32.00 %
Federal income tax incurred	$ 11,365,726	
Change in net deferred income taxes	40,254,715	
Other	—	
Total statutory income tax	$ 51,620,441	32.00 %

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. At December 31, 2019, the Company had net operating loss carryforwards of $258,515,758 which do not expire. At December 31, 2019, the Company did not have any unused operating loss carryforwards or net capital loss carryforwards available to offset against future taxable income.

2. The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

	Capital
2017	$ 17,964,341
2018	1,818,503
2019	5,966,433
Total	$ 25,749,277

The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. The Company is included in the consolidated federal income tax return filed by the Holding Company (the "common parent") and its other subsidiaries.

2. The Company computes federal income tax expense as if it were filing a separate tax return and remits amounts due to the common parent which files a consolidated tax return on behalf of the affiliated group.

NOTES TO FINANCIAL STATEMENTS

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no 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)

The Company did not have any repatriation transition tax as of December 31, 2019.

I. Alternative Minimum Tax (AMT) Credit

The Company did not have any alternative minimum tax credit as of December 31, 2019.

10 - INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES:

A. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

B. The Company is wholly owned by American Equity Investment Life Holding Company (the "Holding Company"), an insurance holding company domiciled in the State of Iowa. The Company owns 100% of the outstanding common stock of American Equity Investment Life Insurance Company of New York ("American Equity NY") and Eagle Life Insurance Company ("Eagle Life").

Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

The Company is the sole owner of AERL, LC, which is a limited liability company that operates in the mortgage and real estate businesses. The Company's interest in AERL, LC, which is included in other invested assets, was $533,594 and $2,192,254 at December 31, 2019 and 2018, respectively. The Company provides certain administrative functions to AERL, LC. In exchange for providing these administrative functions, AERL, LC reimburses the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2019 and 2018, AERL, LC reimbursed the Holding Company $10,866 and $49,432.

The Company has an Investment Advisory Agreement with the Holding Company whereby the Company pays fees at an annual rate of 0.25% on the first $100,000,000 plus 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. In exchange for this fee, the Holding Company provides investment advice and makes investment decisions. During the years ended December 31, 2019 and 2018, the Company incurred fees of $104,625,059 and $99,011,815, respectively, in accordance with this agreement.

The Company and American Equity NY and Eagle Life have entered into Management Services Agreements. Under these agreements, the Company agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and finance, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, American Equity NY and Eagle Life reimburse the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2019 and 2018, American Equity NY reimbursed the Company $224,762 and $247,585, respectively. During the years ended December 31, 2019 and 2018, Eagle Life reimbursed the Company $626,212 and $601,519, respectively.

C. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

D. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

E. During 2019, the Company made no guarantees or undertakings for the benefit of an affiliate or related party that could result in a material contingent exposure.

F. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

G. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

H. Downstream SCAs do not own shares of the Company's ultimate parent, Holding Company.

I. The Company does not own any interest in SCA entities whose carrying value is equal to or exceeds 10% of the admitted assets of the Company as of December 31, 2019.

J. The Company did not recognize any impairment write-downs for investments in SCA entities during 2019.

K. The Company did not own any investments in a foreign insurance subsidiary where CARVM and related Actuarial Guidelines were calculated as of December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

L. The Company did not own any investment in a downstream noninsurance holding companies as of December 31, 2019.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Non-admitted) All SCAs

	SCA entity	% of SCA ownership	Gross amount	Admitted amount	Non-admitted amount
a.	SSAP No. 97 8a entities				
	None		$ —	$ —	$ —
	Total SSAP No. 97 8a entities		$ —	$ —	$ —
b.	SSAP No. 97 8b(ii) entities				
	None		$ —	$ —	$ —
	Total SSAP No. 97 8b(ii) entities		$ —	$ —	$ —
c.	SSAP No. 97 8b(iii) entities				
	AERL, LC	100%	$ 533,594	$ 533,594	$ —
	Total SSAP No. 97 8b(iii) entities		$ 533,594	$ 533,594	$ —
d.	SSAP No. 97 8b(iv) entities				
	None		$ —	$ —	$ —
	Total SSAP 97 8b(iv) entities		$ —	$ —	$ —
e.	Total SSAP No. 97 8b entities				
	(except 8bi entities) (b+c+d)		$ 533,594	$ 533,594	$ —
f.	Aggregate total (a+e)		$ 533,594	$ 533,594	$ —

N. Investment in Insurance SCAs

(1) One of the Company's SCAs has accounting practices that differ from the NAIC accounting practices and procedures. In accordance with practices permitted by the State of Iowa, the SCA accounts for call option derivative instruments that hedge the growth in interest credited on index products at amortized cost and utilizes the Annuity 2000 Mortality Table for determining the valuation for annuities issued before January 1, 2016.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCAs per audited statutory equity and the amount of the investment if the insurance SCAs had completed statutory financial statements in accordance with the NAIC's *Accounting Practices and Procedures Manual* ("AP&P Manual") were as follows as of December 31, 2019.

	Monetary effect on NAIC SAP		Amount of investment	
SCA entity (Investments in insurance SCA entities)	Net income increase (decrease)	Surplus increase (decrease)	Per Statutory equity	If the insurance SCA had completed Statutory financial statements*
Eagle Life Insurance Company	$ (34,629,954)	$ 7,943,468	$ 207,931,798	$ 215,875,266

*Per AP&P Manual (without permitted or prescribed practices)

(3) If the SCA had not been permitted to include these practices, the SCA's risk-based capital would not have triggered a regulatory event.

O. The Company did not have any SCA losses as of December 31, 2019.

11 - DEBT:

A. The Company has no debentures outstanding or any reverse repurchase agreements.

B. The Company does not have any FHLB agreements for the year ended December 31, 2019.

12 - RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYEMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS:

A. Defined Benefit Plan

NOTES TO FINANCIAL STATEMENTS

The company did not have a Defined Benefit Plan as of December 31, 2019.

B. Description of Investment Policies and Strategies

None

C. Fair Value of Plan Assets

None

D. Rate of Return Assumptions

None

E. Defined Contribution Plans

The Company did not have a Defined Contribution Plan as of December 31, 2019.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2019.

G. Consolidated/Holding Company Plans

The Company participates in the American Equity Investment Profit Sharing and 401(k) Plan (the "Plan"), which is sponsored by the Holding Company and is a defined contribution plan which is qualified under Section 401(k) of the Internal Revenue Service Code. The plan covers substantially all full-time employees of the Company, subject to minimum eligibility requirements. Employees can contribute a percentage of their annual salary up to a maximum contribution of $19,000 and $18,500 in 2019 and 2018, respectively. The Company contributes an additional amount, subject to limitations, based on the voluntary contribution of the employee. Further, the plan provides for additional employer contributions based on the discretion of the Board of Directors. Plan contributions charged to expense were $1,283,501 and $1,392,813 for the years ended December 31, 2019 and 2018, respectively.

The Company participates in the American Equity Investment Employee Stock Ownership Plan ("ESOP") established July 1, 2007 and sponsored by the Holding Company. The principal purpose of the ESOP is to provide each eligible employee with an equity interest in the Holding Company. Employees become eligible once they have completed a minimum of six months of service. Employees become 100% vested after two years of service. For the years ended December 31, 2019 and 2018, the Company recognized compensation expense of $1,999,350 and $1,766,627, respectively, related to the ESOP plan.

The Company has deferred compensation agreements with certain former officers whereby these individuals made compensation which is deposited into the American Equity Officer Rabbi Trust ("Officer Rabbi Trust"). The assets of the Officer Rabbi Trust are included in the assets of the Company and a corresponding deferred compensation liability is recorded. The deferred compensation liability is recorded at the fair market value of the assets in the Officer Rabbi Trust with the change in fair value included as a component of compensation expense. The deferred compensation liability related to these agreements was $1,304,834 and $1,536,757 at December 31, 2019 and 2018, respectively. At December 31, 2019, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $288,152 and fair market value of $913,823. At December 31, 2018, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $306,079 and fair market value of $910,760. In accordance with SSAP No. 97 *Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88* ("SSAP 97"), this investment is treated as reciprocal ownership and the value of the common stock is reduced to zero through additional paid in capital.

During 2014, the Company established the 2014 Independent Insurance Agent Restricted Stock and Restricted Stock Unit Plan, which was amended during 2016. Under the amended plan, agents of the Company may receive grants of restricted stock and restricted stock units based upon their individual sales. The plan authorizes grants of up to 1,800,000 shares of our common stock. We recognize commission expense and an increase to contributed surplus as share-based compensation equal to the fair value of the restricted stock and restricted stock units as they are earned.

In January 2017, the Company's agents were granted 363,624 restricted stock units based on their production during 2016. In January 2019, agents vested in 57,562 restricted stock units granted in January 2017 based on their continued service as an independent agent and their 2018 individual sales of the Company's products and for which we recorded commission expense of $1.6 million in 2018. In January 2020, agents vested in 58,617 restricted stock units granted in January 2017 based on their continued service as an independent agent and their 2019 individual sales of our products, and for which we recorded commission expense of $1.4 million in 2019.

NOTES TO FINANCIAL STATEMENTS

In January 2016, agents were granted 650,683 restricted stock units based on their production during 2015. In January 2019, agents vested in 89,367 restricted stock units granted in Janaury 2016 based on their continued service as an independent agent and their 2018 individual sales of the Company's products and for which we recorded commission expense of $2.4 million in 2018. In January 2020, agents vested in 89,382 restricted stock units granted in January 2016 based on their continued service as an independent agent and their 2019 individual sales of our products, and for which we recorded commission expense of $2.2 million in 2019. 20% of the restricted stock units vested one year from the grant date if the agent was in good standing at that date. The remaining 80% of the restricted stock units granted to retirement eligible individuals will vest over a three year period if the agent remains in good standing. The remaining 80% of the restricted stock units granted to non-retirement eligible individuals vest based on the agent's individual sales and continued service as an independent agent over a period of time not to exceed five years.

In January 2015, agents were granted 27,985 shares of restricted stock and 221,489 restricted stock units based on their production in 2014. In January 2019, agents vested in 28,575 restricted stock units granted in January 2015 based on their continued service as an independent agent and their 2018 individual sales of the Company's products, and for which commission expense of $0.9 million was recorded in 2018. In January 2020, agents vested in 2,943 restricted stock units granted in January 2015 based on their continued service as an independent agent and their 2019 individual sales of our products, and for which we recorded commission expense of $0.1 million in 2019. The restricted stock was granted to retirement eligible individuals and vested immediately upon grant. 20% of the restricted stock units vested one year from the grant date if the agent was in good standing at that date. The remaining 80% of the restricted stock units granted vest based on the agent's individual sales and continued service as an independent agent over a period of time not to exceed five years.

H. Postemployment Benefits and Compensated Absences

None

I. Impact of Medicare Modernization Act on Postretirement Benefits

None

13 - CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS:

1. The Company has 4,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2019.The Company also has 500,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

2. Dividends on Company stock are paid as declared by its Board of Directors.

3. Prior approval of the Insurance Division is required for the payment of dividends to the Company's stockholders, which exceed an annual limitation. During 2020, the Company may pay dividends to the Holding Company of $349,019,582 without prior approval of statutory authorities.

4. The Company did not pay cash dividends to the Holding Company during 2019 or 2018.

5. Within the limitation of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the Company’s stockholder.

6. No restrictions have been placed on the Company’s unassigned surplus.

7. The Company does not have any advances to surplus not repaid.

8. The Company held none of its stock or stock of affiliated companies for special purposes.

9. The Company has not issued any surplus notes or debentures or similar obligations.

10. The change in unassigned funds (surplus) due to unrealized gains net of tax was $20,036,502 for 2019.

11. The following table summarizes the Company's outstanding surplus notes.

Date Issued	Interest Rate	Amount of Notes	Carrying Value	Interest Paid Current Year	Total Interest Paid	Unapproved Interest and/or Principal	Date of Maturity
10/8/1996	8.00%	$ 2,500,000	$ 2,500,000	$ 200,000	$ 4,571,740	—	None
12/30/1998	8.00%	5,500,000	5,500,000	440,000	9,039,914	—	None
9/9/1999	8.00%	17,000,000	17,000,000	1,360,000	27,582,850	—	None
6/19/2001	8.00%	16,000,000	16,000,000	1,280,000	23,680,000	—	None
12/31/2002	8.00%	10,000,000	10,000,000	800,000	13,600,000	—	None
		$ 51,000,000	$ 51,000,000	$ 4,080,000	$ 78,474,504		

12. The Company did not have any quasi-reorganizations during 2019.

13. The Company did not have any quasi-reorganizations during 2019.

NOTES TO FINANCIAL STATEMENTS

14 - CONTINGENCIES:

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $43.7 million and fixed maturity securities of $82.0 million as of December 31, 2019.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $181,149 and recovered $(72,464) during the years ended December 31, 2019 and 2018, respectively.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2019.

D. Claims Related to Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

The Company did not pay amounts during the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company did not have any joint or several liabilities as of December 31, 2019.

F. All Other Contingencies

The Company is occasionally involved in litigation, both as a defendant and as a plaintiff. In addition, state regulatory bodies, such as state insurance departments, the Securities and Exchange Commission, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning its compliance with, among other things, insurance laws, securities laws and the Employee Retirement Income Security Act of 1974, as amended.

In accordance with applicable accounting guidelines, the Company will establish an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing, the Company, in conjunction with outside counsel, evaluates on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure, and if not the matter will continue to be monitored for further developments. If and when the loss contingency related to litigation or regulatory matters is deemed to be both probable and estimable, the Company will establish an accrued liability with respect to that matter and will continue to monitor the matter for further developments that may affect the amount of the accrued liability.

The Company has an accrued liability of $0.9 million and $31.1 million at December 31, 2019 and 2018, respectively, related to a product regulatory matter with a state insurance department. A portion of the matter was settled during 2019 and $30.2 million of the accrued liability was released which was substantially offset by an increase in aggregate reserves for life contracts. The Company expects the remaining accrued liability to ultimately increase aggregate reserves for life contracts upon final settlement of the matter.

There can be no assurance that any pending or future litigation will not have a material adverse effect on its business, financial condition, or results of operations.

15 - LEASES:

A. Lessee Leasing Arrangements

1. The Company leases home office space and certain other equipment under operating leases which expire through 2026. Some of these renewals are subject to adjustments in future periods. During the years ended December 31, 2019 and 2018, rent expense totaled $3,238,858 and $3,127,738 respectively.

2. At December 31, 2019, minimum rental payments due under all non-cancelable operating leases with initial terms of one year or more are:

Year ended December 31st:	
2020	2,236,148
2021	2,227,024
2022	2,084,688
2023	1,866,063
2024	1,831,990
Total	10,245,913

NOTES TO FINANCIAL STATEMENTS

3. The company is not involved in any sales - leaseback transactions.

B. Lessor Leasing Arrangements

The Company is not a lessor under any leasing arrangements.

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 as of the period indicated:

	Assets		Liabilities	
	2019	2018	2019	2018
Swaps	$ —	$ —	$ —	$ —
Futures	—	—	—	—
Options	394,697,120	428,979,750	—	—
Total	$ 394,697,120	$ 428,979,750	$ —	$ —

2.-3. See Note 1- Summary of Significant Accounting Policies for a summary of the Company's accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk.

4. As of December 31, 2019, the Company held $1,348,306,813 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements. See Schedule DB of the Company's annual statement for additional detail.

17 - SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES:

A. Transfers of Receivables Reported as Sales

For the year ended December 31, 2019, the Company did not have transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

The company did not have any transactions surrounding the transfers and servicing of financial assets during the year ended December 31, 2019.

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the year ended December 31, 2019, the Company did not have any transactions qualifying as wash sales.

18 - GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS:

A. ASO Plans

The Company did not have ASO plans during 2019.

B. ASC Plans

The Company did not have any ASC plans during 2019.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2019.

19 - DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS:

The Company did not have any direct premiums written by managing general agents or third party administrators during 2019.

20 - FAIR VALUE MEASUREMENTS:

A. The Company's financial assets measured at fair value on the reporting date of December 31, 2019 are as follows:

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds - Industrial & Miscellaneous	$ —	$ 200,000	$ —	$ 200,000
Bonds - RMBS	—	144,761	—	144,761
Other invested assets	—	14,869,897	—	14,869,897
Total assets at fair value	$ —	$ 15,214,658	$ —	$ 15,214,658

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

None.

(3) Policy on Transfers Into and Out of Level 3

Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security. There were no transfers between levels during any period presented.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Fair value is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. The objective of a fair value measurement is to determine that price for each financial instrument at each measurement date. The Company met this objective using various methods of valuation that include market, income and cost approaches.

The Company categorizes its financial instruments into three levels of fair value hierarchy based on the priority of inputs used in determining fair value. The hierarchy defines the highest priority inputs (Level 1) as quoted prices in active markets for identical assets or liabilities. The lowest priority inputs (Level 3) are the Company's assumptions about what a market participant would use in determining fair value such as estimated future cash flows. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. The Company categorizes its financial assets and liabilities recorded at fair value in the consolidated balance sheets as follows:

Level 1 - Quoted prices are available in active markets for identical financial instruments as of the reporting date. The Company does not adjust the quoted price for these financial instruments, even in situations where it holds a large position and a sale could reasonably impact the quoted price.

Level 2 - Quoted prices in active markets for similar financial instruments, quoted prices for identical or similar financial instruments in markets that are not active; and models and other valuation methodologies using inputs other than quoted prices that are observable.

Level 3 - Models and other valuation methodologies using significant inputs that are unobservable for financial instruments and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in Level 3 are securities for which no market activity or data exists and for which the Company used discounted expected future cash flows with its own assumptions about what a market participant would use in determining fair value.

(5) Derivative Fair Values

None.

B. Other Fair Value Disclosures

None

NOTES TO FINANCIAL STATEMENTS

C. Fair Values for All Financial Instruments by the Fair Value Hierarchy

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy.

Type of Financial Instrument	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	NAV
Assets:							
Bonds	$52,721,543,064	$49,336,080,911	$ 152,176,244	$52,569,366,820	$ —	$ —	$ —
Preferred stock	19,630,018	18,628,368	11,984,758	7,645,260	—	—	—
Mortgage loans on real-estate	3,962,181,814	3,873,433,951	—	—	3,962,181,814	—	—
Derivatives instruments	1,284,814,692	394,697,120	—	1,284,814,691	—	—	—
Policy loans	745,283	745,283	—	—	—	745,283	—
Other invested assets	956,429,371	900,634,943	—	325,612,409	630,816,962	—	—
Cash and cash equivalents	1,437,047,768	1,437,047,768	1,437,047,768	—	—	—	—
Securities lending reinvested collateral	495,100,995	495,100,995	495,100,995				
Liabilities:							
Policy benefit reserves	$45,867,398,673	$50,408,416,729	$ —	$ —	$45,867,398,673	$ —	$ —

The following methods and assumptions were used by the Company in estimating the fair values of financial instruments.

Bonds: The fair values of fixed maturity securities in an active and orderly market are determined by utilizing independent pricing services. The independent pricing services incorporate a variety of observable market data in their valuation techniques, including:

- reported trading prices,
- benchmark yields,
- broker-dealer quotes,
- benchmark securities,
- bids and offers,
- credit ratings,
- relative credit information, and
- other reference data.

The independent pricing services also take into account perceived market movements and sector news, as well as a security's terms and conditions, including any features specific to that issue that may influence risk and marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary.

The independent pricing services provide quoted market prices when available. Quoted prices are not always available due to market inactivity. When quoted market prices are not available, the third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded. We generally obtain one value from our primary external pricing service. In situations where a price is not available from this service, we may obtain quotes or prices from additional parties as needed. Market indices of similar rated asset class spreads are considered for valuations and broker indications of similar securities are compared. Inputs used by the broker include market information, such as yield data and other factors relating to instruments or securities with similar characteristics. Valuations and quotes obtained from third party commercial pricing services are non-binding and do not represent quotes on which one may execute the disposition of the assets.

We validate external valuations at least quarterly through a combination of procedures that include the evaluation of methodologies used by the pricing services, comparison of the prices to a secondary pricing source, analytical reviews and performance analysis of the prices against trends, and maintenance of a securities watch list. Additionally, as needed, we utilize discounted cash flow models or perform independent valuations on a case-by-case basis using inputs and assumptions similar to those used by pricing services. Although we do identify differences from time to time as a result of these validation procedures, we did not make any significant adjustments as of December 31, 2019 and 2018.

Preferred stock: The fair values of preferred stocks are based on quoted market prices.

NOTES TO FINANCIAL STATEMENTS

Mortgage loans on real estate: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans. The fair values of impaired mortgage loans on real estate that we have considered to be collateral dependent are based on the fair value of the real estate collateral (based on appraised values) less estimated costs to sell. The inputs utilized to determine fair value of all mortgage loans are unobservable market data (competitive market interest rates); therefore, fair value of mortgage loans falls into Level 3 in the fair value hierarchy.

Derivatives: The fair values of derivative instruments, primarily call options, are based upon the amount of cash that the Company will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract. The Company has no performance obligations related to the call options purchased to fund our fixed index annuity policy liabilities.

Policy loans: The Company has not attempted to determine the fair values associated with its policy loans as management believes any differences between the Company's carrying value and the fair values afforded these instruments are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure is not worth the benefit to be derived.

Other invested assets: Financial instruments included in other investments that are not measured at fair value on a recurring basis are equity method investments. The fair values of our equity method investments are obtained from third parties and determined by calculating the present value of future cash flows discounted by a risk free rate, a risk spread, and a liquidity discount. As the risk spread and liquidity discount are unobservable market inputs, the fair value of our equity method investments falls within Level 3 of the fair value hierarchy.

Cash, cash equivalents and short-term investments: Amounts reported in the statutory-basis balance sheets for these instruments are reported at their historical cost which approximates fair value due to the nature of the assets assigned to this category.

Policy benefit reserves: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value). For period-certain annuity benefit contracts, the fair value is determined by discounting the benefits at the interest rates currently in effect for newly issued immediate annuity contracts.

D. The Company has not attempted to determine the fair values associated with policy loans, as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date
Policy loans	$ 745,283	NA	NA

E. Estimates using NAV practical expedient

None.

21 - OTHER ITEMS:

A. Extraordinary Items

The Company did not have any extraordinary items during 2019.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2019, the Company did not have any troubled debt restructuring.

C. Other Disclosures

The Company did not have any unusual items or investments pledged as collateral as of December 31, 2019.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2019.

E. State Transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage-Related Risk Exposure

The Company defines its exposure to subprime mortgages as any fixed income security primarily backed by mortgage pools with any of the following characteristics calculated on a weighted average basis:

- First lien mortgages whose borrowers have FICO scores less than 650
- First lien mortgages with loan-to-value ratios greater than 90%
- Second lien mortgages whose borrowers have FICO scores less than 675
- Borrowers with less than conventional documentation and FICO scores less than 650
- Any security backed by a U.S. Government Agency or insured by FHA or VA is not considered to be subprime

The Company did not have any exposure to subprime securities during the year ended December 31, 2019.

G. Retained Assets

As of December 31, 2019, the Company does not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2019, the Company does not have any insurance-linked securities.

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

(1)	Amount of admitted balance that could be realized from an investment vehicle	$	361,469,580
(2)	Percentage Bonds		70.3%
(3)	Percentage Stocks		1.6%
(4)	Percentage Mortgage Loans		16.6%
(5)	Percentage Real Estate		1.2%
(6)	Percentage Cash and Short-Term Investments		1.9%
(7)	Percentage Derivatives		0.4%
(8)	Percentage Other Invested Assets		8.0%

22 - EVENTS SUBSEQUENT:

Type I - Recognized Subsequent Events:

Subsequent events have been considered through February 20, 2020.

There are no subsequent events to report.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through February 20, 2020.

There are no subsequent events to report.

The Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

23 - REINSURANCE:

A. Ceded Insurance 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)

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 (X)

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?

NOTES TO FINANCIAL STATEMENTS

Yes ( ) No (X)

a. If yes, what is the estimated amount of 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. $_____

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? $_____

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)

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 their estimate. $1,160,930,446

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 in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes (X) No ( )

If yes, what is the amount of reinsurance credits, whether as asset or reduction of liability, taken for such new agreements or amendments? $1,160,930,446

The Company has entered into two coinsurance agreements with EquiTrust Life Insurance Company (“EquiTrust”), covering 70% of certain of the Company’s fixed rate and index annuities issued from August 1, 2001 through December 31, 2001, 40% of those contracts issued during 2002 and 2003 and 20% of those contracts issued from January 1, 2004 to July 31, 2004, when the agreement was suspended by mutual consent of the parties. As a result of the suspension, new business will no longer be ceded to EquiTrust unless the parties mutually agree to resume the coinsurance of new business. These reinsurance transactions are summarized as follows:

Income Statement	December 31, 2019	December 31, 2018
Annuity Considerations	$ 1,548,339	$ 1,432,224
Commission and Expense Allowance	529,676	611,527
Benefits and Surrenders Ceded	93,345,148	104,798,519
Balance Sheet		
Reserve Credit	$ 466,232,923	541,152,332

Effective July 1, 2013, the Company entered into an YRT reinsurance agreement (“2013 Agreement”) with Hannover covering inforce and new business net of any existing reinsurance agreements. Under the 2013 agreement, Hannover agreed to reinsure 45.6% of waived surrender charges on free partial withdrawals, Lifetime Income Benefit Rider (“LIBR”) payments and death claim payments and also LIBR payments greater than the fund value of the underlying contract. The Company pays quarterly reinsurance premiums under the agreement on policies with LIBR. In addition, an experience refund is calculated on a quarterly basis.

As of April 1, 2019, the Company recaptured all risks ceded under the 2013 Agreement and entered into a coinsurance funds withheld reinsurance agreement ("2019 Treaty"). Under the 2019 Treaty, Hannover assumes an 80% quota share of future claims associated with the LIBR and waived surrender charges on existing plan codes. In addition, Hannover will accept risks on newly issued policies through at least December 31, 2021. The aforementioned risks being ceded under the 2019 Treaty are consistent with the risks ceded under the 2013 Agreement.

The 2019 Treaty essentially amends and replaces the 2013 Agreement. As the 2019 Treaty covers business issued prior to the effective date of the agreement, and the recapture of the 2013 agreement and the 2019 agreement were entered into simultaneously, the initial net impact of the recapture gain and the 2019 Treaty of $95.5 million was recognized directly in surplus during the second quarter of 2019. These reinsurance transactions are summarized as follows:

NOTES TO FINANCIAL STATEMENTS

Income Statement	December 31, 2019	December 31, 2018
Annuity Considerations	$ 105,769,408	$ 116,240,950
Benefits and Surrenders Ceded	67,930,334	85,487,712
Balance Sheet		
Reserve Credit	$ 1,160,930,446	$ 780,009,495

Effective July 1, 2009, the Company entered into two funds withheld coinsurance agreements with Athene Life Re Ltd. ("Athene"), an unauthorized Bermuda life reinsurer. One agreement ceded 20% of certain index annuities issued from January 1, 2009, through December 31, 2009. The other agreement ceded 80% of the Company's multi-year rate guaranteed annuities issued on or after July 1, 2009 through December 31, 2013. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The balance due under these agreements with Athene represents the amortized cost of call options held by the Company to fund index credits related to the ceded business and cash due to Athene related to monthly settlements of policy activity. These transactions are summarized as follows:

Income Statement	December 31, 2019	December 31, 2018
Annuity Considerations	$ 1,842,352	$ 1,438,708
Commission and Expense Allowance	3,775,005	4,344,811
Benefits and Surrenders Ceded	126,796,892	195,099,378
Balance Sheet		
Reserve Credit	$ 973,285,796	$ 1,047,974,924
Funds Withheld Under Treaty	979,027,800	1,049,359,156

Effective January 1, 2014, the Company entered into an annuity modified coinsurance agreement with Athene. The amended agreement cedes 80% of the Company's multi-year rate guaranteed annuities ("MYGA") issued on or after January 1, 2014 (both direct MYGA business and MYGA business assumed from Eagle Life) and 80% of certain of the Company's index annuities issued from August 1, 2016 through December 31, 2016. In addition, the agreement cedes 100% of the fixed index annuities the Company assumes from Eagle Life. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The transaction is summarized as follows:

Income Statement	December 31, 2019	December 31, 2018
Annuity Considerations	$ 288,016,212	$ 411,535,408
Commission and Expense Allowance	29,764,907	36,609,908
Benefits and Surrenders Ceded	161,210,642	89,645,737
Balance Sheet		
Mod Co Reserve	$ 3,255,856,125	$ 3,021,325,961

During December of 2010, the Company entered into a coinsurance agreement with Eagle Life in which the Company is ceding 100% of the risk associated with certain fixed annuities issued on or after January 1, 2010 through December 31, 2013 to Eagle Life. This coinsurance agreement is summarized as follows:

Income Statement	December 31, 2019	December 31, 2018
Annuity Considerations	$ 132,558	$ 121,330
Commission and Expense Allowance	76,845	79,268
Benefits and Surrenders Ceded	7,702,148	9,568,245
Balance Sheet		
Reserve Credit	$ 140,712,174	$ 141,663,090

Effective January 1, 2014, no new business is being ceded to Eagle Life under this coinsurance agreement.

NOTES TO FINANCIAL STATEMENTS

Effective January 1, 2014, the Company entered into a coinsurance agreement with Eagle Life under which the Company assumes 80% of certain of Eagle Life's fixed index annuities issued on or after January 1, 2014 through December 31, 2016, 50% of certain of Eagle Life's fixed index annuities issued on or after January 1, 2017 through December 31, 2018 and 20% of certain of Eagle Life's fixed index annuities beginning January 1, 2019. In addition, the Company has a coinsurance agreement with Eagle Life in which the Company is assuming 100% of Eagle Life's MYGA business. These coinsurance agreements are summarized as follows:

Income Statement	December 31, 2019	December 31, 2018
Annuity Considerations	$ 332,028,859	$ 429,335,577
Commission and Expense Allowance	20,888,719	26,281,525
Benefits and Surrenders Assumed	103,179,786	77,786,361
Balance Sheet		
Reserve	$ 2,866,392,257	$ 2,551,470,824

24 - RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION:

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

D. Medical Loss Ratio Rebates.

The Company does not have any medical loss ratio rebates.

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

The Company is not subject to risk-sharing provisions of the Affordable Care Act.

25 - CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES:

The Company did not have any change in incurred losses and loss adjustment expense during 2019.

26 - INTERCOMPANY POOLING ARRANGEMENTS:

A.-G. The Company did not participate in any intercompany pooling arrangements during 2019.

27 - STRUCTURED SETTLEMENTS:

A.-B. The Company did not have any structured settlements in 2019.

28 - HEALTH CARE RECEIVABLES:

A.-B. The Company did not have any health care receivables as of December 31, 2019.

29 - PARTICIPATING POLICIES:

The Company did not have any participating policies during 2019.

30 - PREMIUM DEFICIENCY RESERVES:

1. Liability carried for premium deficiency reserves	$ 341,297
2. Date of the most recent evaluation of this liability	12/31/2019
3. Was anticipated investment income utilized in the calculation?	No

31 - RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS:

1. The Company waives deduction of fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of legally computed reserves.

NOTES TO FINANCIAL STATEMENTS

2. As part of the underwriting process, an individual may be determined to be substandard. In such cases, additional premiums are charged depending on such determination.

   The reserves for life, accident and health and annuity policies, developed by actuarial methods, are established and maintained on the basis of published mortality and morbidity tables using assumed interest rates and valuation methods that will provide, in the aggregate, reserves that are not less than the minimum valuation required by law or guaranteed policy cash values.

   Unpaid claims include amounts for losses and related adjustment expenses and are determined using individual claim evaluations and statistical analysis. Unpaid claims represent estimates of the ultimate net costs of all losses, reported and unreported, which remain unpaid at the end of the current reporting period. These estimates are necessarily subject to the impact of future changes in claim severity, frequency and other factors. In spite of the variability inherent in such situations, management believes that the unpaid claim amounts are adequate. The estimates are continuously reviewed and as adjustments to these amounts become necessary, such adjustments are reflected in current operations.

   The Company adopted IAC 191-97 and under this prescribed practice indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

3. As of December 31, 2019, the Company had no insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa.

4. The Tabular Interest, Tabular Less Actual Reserves Released and Tabular Cost have been determined by formula as described in the instructions.

5. For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

6. None.

32 - ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. INDIVIDUAL ANNUITIES:

1. Subject to discretionary withdrawal	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
a. With fair value adjustment	$ 7,854,222,758	$ —	$ —	$ 7,854,222,758	14.76%
b. At book value less current surrender charge of 5% or more	37,811,808,809	—	—	$ 37,811,808,809	71.06
c. At fair value	—	—	—	$ —	—
d. Total with adjustment or at market value (Total of a through c)	45,666,031,567	—	—	$ 45,666,031,567	85.82
e. At book value without adjustment (minimal or no charge or adjustment)	7,242,282,705	—	—	$ 7,242,282,705	13.61
2. Not subject to discretionary withdrawal	305,454,745	—	—	$ 305,454,745	0.57
3. Total (gross)	53,213,769,017	—	—	$ 53,213,769,017	100.00%
4. Reinsurance ceded	2,737,534,205	—	—	$ 2,737,534,205	
5. Total (net)*(3-4)	$ 50,476,234,812	$ —	$ —	$ 50,476,234,812	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date	4,758,802,111	$ —	$ —	$ 4,758,802,111	

B. GROUP ANNUITIES:

The Company did not have any group annuities as of December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS (NO LIFE CONTINGENCIES):

1. Subject to discretionary withdrawal	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
a. With fair value adjustment	$ —	$ —	$ —	$ —	—%
b. At book value less current surrender charge of 5% or more	—	—	—	—	—%
c. At fair value	—	—	—	—	—%
d. Total with adjustment or at market value (Total of 1 through 3)	—	—	—	—	—%
e. At book value without adjustment (minimal or no charge or adjustment)	—	—	—	—	—
2. Not subject to discretionary withdrawal	242,254,162	—	—	242,254,162	100.00%
3. Total (gross)	242,254,162	—	—	242,254,162	100.00%
4. Reinsurance ceded	5,195,000	—	—	5,195,000	
5. Total (net)*(C-D)	$ 237,059,162	$ —	$ —	$ 237,059,162	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date	$ —	$ —	$ —	$ —	

D.

Life, Accident and Health Annual Statement:	Amount
(1) Exhibit 5 - Annuities Section, Total (net)	$ 50,335,943,511
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	140,291,301
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	237,059,162
(4) Subtotal	50,713,293,974
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 299999, Column 2	—
(6) Exhibit 3, Line 399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal	—
(12) Combined Total	$ 50,713,293,974

NOTES TO FINANCIAL STATEMENTS

33 - ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS:

	General Account			Separate Account - Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A.						
Subject to discretionary withdrawal, surrender values, or policy loans:						
(1) Term policies with Cash Value	$ —	$ —	$ —	$ —	$ —	$ —
(2) Universal Life	2,396,536	2,377,620	2,387,079	—	—	—
(3) Universal Life with Secondary Guarantees	—	—	—	—	—	—
(4) Indexed Universal Life	—	—	—	—	—	—
(5) Indexed Universal Life with Secondary Guarantees	—	—	—	—	—	—
(6) Indexed Life	—	—	—	—	—	—
(7) Other Permanent Cash Value Life Insurance	—	20,531,407	22,518,591	—	—	—
(8) Variable Life	—	—	—	—	—	—
(9) Variable Universal Life	—	—	—	—	—	—
(10) Miscellaneous Reserves	—	757,801	831,146	—	—	—
B. Not subject to discretionary withdrawal or no cash values						
(1) Term Policies without Cash Value	XXX	XXX	60,589	XXX	XXX	—
(2) Accidental Death Benefits	XXX	XXX	338	XXX	XXX	—
(3) Disability - Active Lives	XXX	XXX	568	XXX	XXX	—
(4) Disability - Disabled Lives	XXX	XXX	103,845	XXX	XXX	—
(5) Miscellaneous Reserves	XXX	XXX	—	XXX	XXX	—
C. Total (gross: direct + assumed)	2,396,536	23,666,828	25,902,156	—	—	—
D. Reinsurance Ceded	—	627,641	749,883	—	—	—
E. Total (net) (C) - (D)	$ 2,396,536	$ 23,039,187	$ 25,152,273	$ —	$ —	$ —

F. Amount	
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 24,216,714
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	—
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	568
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	103,845
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	831,146
(6) Subtotal	25,152,273
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	—
(8) Exhibit 3, Line 0499999, Column 2	—
(9) Exhibit 3, Line 0599999, Column 2	—
(10) Subtotal (Lines 7 through 9)	—
(11) Combined Total (6 and 10)	$ 25,152,273

34 - PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

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

NOTES TO FINANCIAL STATEMENTS

	Gross	Net of Loading
1. Industrial	$ —	$ —
2. Ordinary new business	—	—
3. Ordinary renewal	1,382,142	1,271,159
4. Credit life	—	—
5. Group Life	—	—
6. Group Annuity	—	—
7. Totals	$ 1,382,142	$ 1,271,159

35 - SEPARATE ACCOUNTS:

The Company did not have any Separate Accounts as of December 31, 2019.

36 - LOSS/CLAIM ADJUSTMENT EXPENSES:

The Company did not have loss/claim adjustment expense during 2019.

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 [X] 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 [X] No [ ] N/A [ ]

1.3 State Regulating? ..... IOWA

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] 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. 0001039828

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

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

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. 12/31/2013

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). 06/08/2015

3.4 By what department or departments?
DEPARTMENT OF COMMERCE, DIVISION OF INSURANCE, STATE OF IOWA .....

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 [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] 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 [X] No [ ]
4.12 renewals? ..... Yes [ ] No [X]

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 [X]
4.22 renewals? ..... Yes [ ] No [X]

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

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

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

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 [X]

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 [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
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 or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	.....	.....	.....	.....

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

KPMG 2500 RUAN CENTER 666 CENTER AVENUE DES MOINES, IOWA 50309

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 [X]

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 the 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 [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

.....

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?

JOHN R. MILLER, SR. VICE PRESIDENT & CHIEF ACTUARY & ILLUSTRATION ACTUARY AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY 6000 WESTOWN PARKWAY WEST DES MOINES, IA 50266 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company ...

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value .....$ .....

12.2 If, yes provide explanation:

.....

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).

.....

GENERAL INTERROGATORIES

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

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 subordinate 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 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 ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

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 ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

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 reported 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 ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

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 $ .....
- 22.22 Amount paid as expenses ..... $ .....
- 22.23 Other amounts paid ..... $ .....

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 11,562

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 [X] 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)
The reporting entity has a securities lending program in place with Citibank, as the Securities Lending Agent, acting as a manager. The company has loaned securities with an amortized cost of $448,194,836 and a fair value of $477,462,770 for which collateral of $495,100,995 is carried on the balance sheet. .....

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 [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 495,100,995

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ .....

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 [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [X] 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 [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 495,100,995
24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 495,100,995
24.103 Total payable for securities lending reported on the liability page. ..... $ 495,100,995

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 currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). ..... Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21 Subject to repurchase agreements ..... $ .....
25.22 Subject to reverse repurchase agreements ..... $ .....
25.23 Subject to dollar repurchase agreements ..... $ .....
25.24 Subject to reverse dollar repurchase agreements ..... $ .....
25.25 Placed under option agreements ..... $ .....
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock ..... $ .....
25.27 FHLB Capital Stock ..... $ .....
25.28 On deposit with states ..... $ 2,455,128
25.29 On deposit with other regulatory bodies ..... $ .....
25.30 Pledged as collateral - excluding collateral pledged to an FHLB ..... $ .....
25.31 Pledged as collateral to FHLB - including assets backing funding agreements ..... $ .....
25.32 Other ..... $ 4,211,213,054

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] 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 result 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 Guideline 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 that 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 [X]

27.2 If yes, state the amount thereof at December 31 of the current year. ..... $ .....

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 [X] 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
STATE STREET BANK & TRUST	225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281

GENERAL 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
GSO CAPITAL PARTNERS	U
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	U
VOYA INVESTMENT MANAGEMENT CO. LLC	U
CONTERRA	U
BLACKROCK	U
ARES CAPITAL MANAGEMENT III LLC	U
BARINGS LLC	U
KINDUR	U

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
152294	GSO CAPITAL PARTNERS	549300MW2E5JWLBNVR92	SEC #801-70830	NO
	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	549300RK5RZQ740FPL83	SEC	DS
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC #801-9046	NO
	CONTERRA			NO
	BLACKROCK	549300LRIF3NWCU26A80	SEC	NO
16076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SEC #801-78341	NO
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SEC #801-241	NO
296585	KINDUR			NO

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
29.2999 - Total		

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

GENERAL INTERROGATORIES

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	49,556,435,702	52,941,908,323	3,385,472,621
30.2 Preferred stocks	18,628,368	19,630,018	1,001,650
30.3 Totals	49,575,064,070	52,961,538,341	3,386,474,271

30.4 Describe the sources or methods utilized in determining the fair values:
FAIR VALUES ARE DETERMINED BY USING MATRICES, BROKER QUOTES, EXCHANGE PRICES, PRICING SERVICES, AND OTHER EXTERNAL SOURCES

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 [X] No [ ]

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

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 a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

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:
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? $ 511,859

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
American Council of Life Insurers	239,640

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? $ 1,679,550

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
Alston & Bird	714,941

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 70,470

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
American Council of Life Insurers	43,622

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 .....$ .....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....$ .....

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .....$ .....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. .....$ .....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned .....$ .....
1.62 Total incurred claims .....$ .....
1.63 Number of covered lives ....

All years prior to most current three years
1.64 Total premium earned .....$ .....
1.65 Total incurred claims .....$ .....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned .....$ .....
1.72 Total incurred claims .....$ .....
1.73 Number of covered lives ....

All years prior to most current three years
1.74 Total premium earned .....$ .....
1.75 Total incurred claims .....$ .....
1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	70,161	96,146
2.2	Premium Denominator	4,015,838,158	3,520,848,692
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	172,588	191,518
2.5	Reserve Denominator	50,622,990,325	48,259,141,922
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this 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 [ ]

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? .....$ .....

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)"? ..... $ .....

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: .....$ _____

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)
.....	.....

GENERAL INTERROGATORIES

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

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. ..... $ .....

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

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 Premium Written ..... $ 3,040,663
7.2 Total Incurred Claims ..... $ 1,907,585
7.3 Number of Covered Lives 6,739

*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 gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 104,625,059
9.22 Received ..... $ 850,974

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [X]

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

10.21 Page 3, Line 1 ..... $ .....
10.22 Page 4, Line 1 ..... $ .....

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,365,505,549

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

12.11 Cash ..... $ 23,500,000
12.12 Stock ..... $ .....

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
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			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

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

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:

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

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

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?
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?
18.5 How many of the same were delegates of the subordinate branches?
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 %
27.12 Subsequent Years %
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? $
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?
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

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
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	92,157	96,500	101,723	102,999	103,275
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	10,227	12,386	14,855	15,705	16,257
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)		1,488	1,874,140	1,925,548	1,963,366
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	102,384	110,374	1,990,718	2,044,252	2,082,898
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated				XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	1	553	4,585	4,699	5,799
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)			28,466	27,191	14,409
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	1	553	33,051	31,890	20,208
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	3,080,246	3,356,140	3,508,157	3,448,578	3,478,582
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	4,012,677,234	3,518,126,277	3,382,894,570	5,149,637,100	6,398,952,475
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	8,819	(731,250)	6,972,217	6,832,247	7,058,018
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	26,555	40,800	52,251	67,466	77,578
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	45,306	56,726	76,646	78,189	67,536
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	4,015,838,160	3,520,848,693	3,393,503,841	5,160,063,580	6,409,634,189
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	57,673,180,205	53,705,158,340	51,891,654,713	47,580,206,852	41,615,583,765
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	54,182,984,385	50,453,277,445	48,886,000,634	44,853,543,281	39,200,165,120
23.	Aggregate life reserves (Page 3, Line 1)	50,501,387,086	48,131,995,654	45,266,057,682	41,930,469,905	36,488,697,938
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	623,337	685,370	846,667	897,865	952,793
25.	Deposit-type contract funds (Page 3, Line 3)	237,059,160	248,269,700	255,934,617	270,780,017	298,130,138
26.	Asset valuation reserve (Page 3, Line 24.01)	326,158,432	284,707,835	250,249,597	203,953,322	176,499,668
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	3,487,695,820	3,249,380,895	3,003,154,080	2,724,163,571	2,412,918,645
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	3,486,301,661	3,754,350,715	4,130,012,825	4,662,460,161	6,134,384,201
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,824,457,488	3,542,339,375	3,260,327,667	2,933,193,122	2,593,471,947
31.	Authorized control level risk - based capital	514,332,754	491,543,476	430,709,480	428,630,532	385,646,466
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	87.0	89.8	87.5	89.2	89.5
33.	Stocks (Lines 2.1 and 2.2)	0.5	0.5	1.0	0.5	0.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.8	6.6	6.2	6.4	6.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	2.5	0.5	3.0	2.0	1.3
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.7	0.8	0.7	0.7	0.8
39.	Other invested assets (Line 8)	1.6	1.8	1.4	1.1	1.2
40.	Receivables for securities (Line 9)	0.0	0.0	0.2	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.9				
42.	Aggregate write-ins for invested assets (Line 11)					
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
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	248,256,427	220,026,551	206,995,102	198,920,074	93,043,322
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated	533,594	2,192,254	6,835,980	6,234,956	22,405,392
50. Total of above Lines 44 to 49	248,790,021	222,218,805	213,831,082	205,155,030	115,448,714
51. Total Investment in Parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	12,253,762	21,041,097	9,485,260	7,897,791	9,309,619
53. Total admitted assets (Page 2, Line 28, Col. 3)	57,673,180,205	53,705,158,340	51,891,654,713	47,580,206,852	41,615,583,765
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	2,215,862,868	2,800,649,557	3,119,973,622	1,681,658,111	1,822,036,016
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(23,829,625)	(18,436,338)	(1,156,734)	(14,702,810)	(13,575,767)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	20,036,502	13,678,225	10,527,496	7,618,662	4,852,273
57. Total of above Lines 54, 55 and 56	2,212,069,745	2,795,891,444	3,129,344,384	1,674,573,963	1,813,312,522
Benefits and Reserve Increases (Page 6)					
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 and 8)	3,101,818,175	2,777,062,356	2,330,281,669	2,027,217,369	1,798,220,714
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	108,026	153,239	307,393	348,273	289,741
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	660,704	589,448	923,677	870,148	806,556
61. Increase in A & H reserves (Line 19, Col. 6)	(62,033)	(161,297)	(51,198)	(54,928)	(50,998)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
Operating Percentages					
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 100.0	11.8	12.5	13.1	11.5	10.5
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 100.0	4.3	4.8	2.9	2.9	4.0
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	63.1	(9.8)	198.5	201.2	164.6
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	2.3	3.9	10.3	10.2	13.3
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	56,697	68,044	100,798	102,518	114,193
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	69,154	86,558	94,551	101,682	94,037
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	11,244	20,376	39,825	53,801	35,128
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	3,400	4,257	9,687	10,259	14,293
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	855,277	523,913	730,197	412,924	357,186
74. Ordinary - individual annuities (Page 6, Col. 4)	166,229,297	226,708,743	369,275,680	88,704,626	139,781,032
75. Ordinary-supplementary contracts	XXX	1,025,401	5,768,108	237,868	3,569,230
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	7,254	135,741	1,338,223	466,892	1,075,276
78. Group annuities (Page 6, Col. 5)					
79. A & H-group (Page 6.5, Col. 3)	(34,575)	(24,269)	(87,871)	(70,842)	161,597
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	81,527	115,687	31,899	(13,404)	83,473
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	167,138,780	228,485,217	377,056,236	89,738,065	145,027,794

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:

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	288,478				288,478
2. Annuity considerations	26,259,193				26,259,193
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	26,547,672				26,547,672
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	135,200				135,200
10. Matured endowments					
11. Annuity benefits	5,223,359				5,223,359
12. Surrender values and withdrawals for life contracts	14,227,305				14,227,305
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	198,190				198,190
15. Totals	19,784,054				19,784,054
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	17	135,200							17	135,200
Settled during current year:										
18.1 By payment in full	17	135,200							17	135,200
18.2 By payment on compromised claims										
18.3 Totals paid	17	135,200							17	135,200
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	17	135,200							17	135,200
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	672	6,725,380		(a)					672	6,725,380
21. Issued during year										
22. Other changes to in force (Net)	(36)	(314,615)							(36)	(314,615)
23. In force December 31 of current year	636	6,410,764		(a)					636	6,410,764

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	3,432,750				3,432,750
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,432,750				3,432,750
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	1,391,017				1,391,017
12. Surrender values and withdrawals for life contracts	1,124,368				1,124,368
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,587				6,587
15. Totals	2,521,973				2,521,973
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5	40,618		(a)					5	40,618
21. Issued during year										
22. Other changes to in force (Net)	(2)	(13,908)							(2)	(13,908)
23. In force December 31 of current year	3	26,710		(a)					3	26,710

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	23,269				23,269
2. Annuity considerations	138,632,092				138,632,092
3. Deposit-type contract funds	75,000	XXX		XXX	75,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	138,730,361				138,730,361
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	43,658,821				43,658,821
12. Surrender values and withdrawals for life contracts	94,778,944				94,778,944
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,324,487				1,324,487
15. Totals	139,762,252				139,762,252
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	33	1,826,013		(a)					33	1,826,013
21. Issued during year										
22. Other changes to in force (Net)	(2)	(10,000)							(2)	(10,000)
23. In force December 31 of current year	31	1,816,013		(a)					31	1,816,013

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	258,871				258,871
2. Annuity considerations	17,846,743				17,846,743
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,105,614				18,105,614
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	120,500				120,500
10. Matured endowments					
11. Annuity benefits	8,804,789				8,804,789
12. Surrender values and withdrawals for life contracts	24,948,802				24,948,802
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	351,968				351,968
15. Totals	34,226,059				34,226,059
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year					1	1,250			1	1,250
17. Incurred during current year	12	120,500			(1)	(1,250)			11	119,250
Settled during current year:										
18.1 By payment in full	12	120,500							12	120,500
18.2 By payment on compromised claims										
18.3 Totals paid	12	120,500							12	120,500
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	12	120,500							12	120,500
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	724	12,365,469		(a)					724	12,365,469
21. Issued during year										
22. Other changes to in force (Net)	(46)	(750,526)							(46)	(750,526)
23. In force December 31 of current year	678	11,614,943		(a)					678	11,614,943

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fee					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	21,804				21,804
2. Annuity considerations	256,018,521				256,018,521
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	256,040,325				256,040,325
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	50,000				50,000
10. Matured endowments					
11. Annuity benefits	104,064,989				104,064,989
12. Surrender values and withdrawals for life contracts	195,600,803				195,600,803
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,042,614				2,042,614
15. Totals	301,758,407				301,758,407
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	50,000							1	50,000
Settled during current year:										
18.1 By payment in full	1	50,000							1	50,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	50,000							1	50,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	50,000							1	50,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	20	426,055		(a)					20	426,055
21. Issued during year										
22. Other changes to in force (Net)	(3)	(155,634)							(3)	(155,634)
23. In force December 31 of current year	17	270,421		(a)					17	270,421

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

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	14,803				14,803
2. Annuity considerations	94,794,344				94,794,344
3. Deposit-type contract funds	310,704	XXX		XXX	310,704
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	95,119,851				95,119,851
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,000				12,000
10. Matured endowments					
11. Annuity benefits	29,574,088				29,574,088
12. Surrender values and withdrawals for life contracts	56,029,126				56,029,126
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,035,726				1,035,726
15. Totals	86,650,940				86,650,940
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	12,000							1	12,000
Settled during current year:										
18.1 By payment in full	1	12,000							1	12,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	12,000							1	12,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	12,000							1	12,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	26	380,461		(a)					26	380,461
21. Issued during year										
22. Other changes to in force (Net)	(2)	(22,000)							(2)	(22,000)
23. In force December 31 of current year	24	358,461		(a)					24	358,461

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	576				576
2. Annuity considerations	63,539,140				63,539,140
3. Deposit-type contract funds	128,136	XXX		XXX	128,136
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	63,667,852				63,667,852
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	3,863,587				3,863,587
12. Surrender values and withdrawals for life contracts	15,760,082				15,760,082
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	253,139				253,139
15. Totals	19,876,808				19,876,808
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	52,427,124				52,427,124
3. Deposit-type contract funds	25,000	XXX		XXX	25,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	52,452,124				52,452,124
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	3,304,755				3,304,755
12. Surrender values and withdrawals for life contracts	9,043,219				9,043,219
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	99,198				99,198
15. Totals	12,447,172				12,447,172
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1	10,000		(a)					1	10,000
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	1	10,000		(a)					1	10,000

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,295				1,295
2. Annuity considerations	2,612,231				2,612,231
3. Deposit-type contract funds	37,548	XXX		XXX	37,548
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,651,073				2,651,073
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	1,591,877				1,591,877
12. Surrender values and withdrawals for life contracts	682,627				682,627
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	46,914				46,914
15. Totals	2,321,419				2,321,419
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	294,013				294,013
2. Annuity considerations	308,794,855				308,794,855
3. Deposit-type contract funds	436,093	XXX		XXX	436,093
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	309,524,962				309,524,962
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	294,074				294,074
10. Matured endowments					
11. Annuity benefits	106,152,379				106,152,379
12. Surrender values and withdrawals for life contracts	252,525,517				252,525,517
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,044,567				3,044,567
15. Totals	362,016,536				362,016,536
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year					1	31,000			1	31,000
17. Incurred during current year	29	294,074			(1)	(31,000)			28	263,074
Settled during current year:										
18.1 By payment in full	29	294,074							29	294,074
18.2 By payment on compromised claims										
18.3 Totals paid	29	294,074							29	294,074
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	29	294,074							29	294,074
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	854	13,175,451		(a)					854	13,175,451
21. Issued during year										
22. Other changes to in force (Net)	(59)	(742,873)							(59)	(742,873)
23. In force December 31 of current year	795	12,432,579		(a)					795	12,432,579

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	329,862				329,862
2. Annuity considerations	90,630,036				90,630,036
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	90,959,897				90,959,897
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	246,000				246,000
10. Matured endowments					
11. Annuity benefits	23,220,132				23,220,132
12. Surrender values and withdrawals for life contracts	63,386,410				63,386,410
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	585,375				585,375
15. Totals	87,437,917				87,437,917
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	20	246,000							20	246,000
Settled during current year:										
18.1 By payment in full	20	246,000							20	246,000
18.2 By payment on compromised claims										
18.3 Totals paid	20	246,000							20	246,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	20	246,000							20	246,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	514	6,532,643		(a)					514	6,532,643
21. Issued during year										
22. Other changes to in force (Net)	(43)	(342,018)							(43)	(342,018)
23. In force December 31 of current year	471	6,190,625		(a)					471	6,190,625

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,207				1,207
2. Annuity considerations	12,521,276				12,521,276
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,522,483				12,522,483
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	3,631,444				3,631,444
12. Surrender values and withdrawals for life contracts	5,882,779				5,882,779
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	200,442				200,442
15. Totals	9,714,665				9,714,665
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	23	401,818		(a)					23	401,818
21. Issued during year										
22. Other changes to in force (Net)		725								725
23. In force December 31 of current year	23	402,543		(a)					23	402,543

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	598				598
2. Annuity considerations	34,746,663				34,746,663
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	34,747,261				34,747,261
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,000				3,000
10. Matured endowments					
11. Annuity benefits	6,704,407				6,704,407
12. Surrender values and withdrawals for life contracts	14,462,126				14,462,126
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	174,824				174,824
15. Totals	21,344,357				21,344,357
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	3,000							1	3,000
Settled during current year:										
18.1 By payment in full	1	3,000							1	3,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	3,000							1	3,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	3,000							1	3,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1	8,000		(a)					1	8,000
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	1	8,000		(a)					1	8,000

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	28,899				28,899
2. Annuity considerations	216,088,634				216,088,634
3. Deposit-type contract funds	383,862	XXX		XXX	383,862
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	216,501,395				216,501,395
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	83,184				83,184
10. Matured endowments					
11. Annuity benefits	55,067,895				55,067,895
12. Surrender values and withdrawals for life contracts	147,720,482				147,720,482
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,663,669				1,663,669
15. Totals	204,535,230				204,535,230
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	6	83,184							6	83,184
Settled during current year:										
18.1 By payment in full	6	83,184							6	83,184
18.2 By payment on compromised claims										
18.3 Totals paid	6	83,184							6	83,184
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	6	83,184							6	83,184
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	46	1,402,962		(a)					46	1,402,962
21. Issued during year										
22. Other changes to in force (Net)	(4)	(80,575)							(4)	(80,575)
23. In force December 31 of current year	42	1,322,388		(a)					42	1,322,388

(a) Includes Individual Credit Life Insurance prior year $, current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $, current year $

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	33,399				33,399
2. Annuity considerations	113,177,270				113,177,270
3. Deposit-type contract funds	75,000	XXX		XXX	75,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	113,285,669				113,285,669
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,000				6,000
10. Matured endowments					
11. Annuity benefits	28,108,284				28,108,284
12. Surrender values and withdrawals for life contracts	73,831,264				73,831,264
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	693,903				693,903
15. Totals	102,639,452				102,639,452
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	6,000							1	6,000
Settled during current year:										
18.1 By payment in full	1	6,000							1	6,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	6,000							1	6,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	6,000							1	6,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	75	815,311		(a)					75	815,311
21. Issued during year										
22. Other changes to in force (Net)	(7)	(37,504)							(7)	(37,504)
23. In force December 31 of current year	68	777,807		(a)					68	777,807

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	14,253				14,253
2. Annuity considerations	102,243,865				102,243,865
3. Deposit-type contract funds	30,000	XXX		XXX	30,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	102,288,119				102,288,119
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	13,423				13,423
10. Matured endowments					
11. Annuity benefits	19,346,087				19,346,087
12. Surrender values and withdrawals for life contracts	40,826,264				40,826,264
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	846,557				846,557
15. Totals	61,032,331				61,032,331
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	2	13,423							2	13,423
Settled during current year:										
18.1 By payment in full	2	13,423							2	13,423
18.2 By payment on compromised claims										
18.3 Totals paid	2	13,423							2	13,423
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	13,423							2	13,423
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	67	784,861		(a)					67	784,861
21. Issued during year										
22. Other changes to in force (Net)	(20)	(128,056)							(20)	(128,056)
23. In force December 31 of current year	47	656,804		(a)					47	656,804

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	58,321				58,321
2. Annuity considerations	51,177,339				51,177,339
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	51,235,660				51,235,660
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,000				15,000
10. Matured endowments					
11. Annuity benefits	11,752,215				11,752,215
12. Surrender values and withdrawals for life contracts	30,903,241				30,903,241
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	345,382				345,382
15. Totals	43,015,838				43,015,838
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	2	15,000							2	15,000
Settled during current year:										
18.1 By payment in full	2	15,000							2	15,000
18.2 By payment on compromised claims										
18.3 Totals paid	2	15,000							2	15,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	15,000							2	15,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	136	1,454,069		(a)					136	1,454,069
21. Issued during year										
22. Other changes to in force (Net)	(7)	(41,878)							(7)	(41,878)
23. In force December 31 of current year	129	1,412,191		(a)					129	1,412,191

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	46,538				46,538
2. Annuity considerations	75,052,746				75,052,746
3. Deposit-type contract funds	71,095	XXX		XXX	71,095
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	75,170,379				75,170,379
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	12,433,584				12,433,584
12. Surrender values and withdrawals for life contracts	32,322,830				32,322,830
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	518,351				518,351
15. Totals	45,274,765				45,274,765
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	162	2,776,176		(a)					162	2,776,176
21. Issued during year										
22. Other changes to in force (Net)	(12)	(50,166)							(12)	(50,166)
23. In force December 31 of current year	150	2,726,010		(a)					150	2,726,010

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	87,783				87,783
2. Annuity considerations	41,521,737				41,521,737
3. Deposit-type contract funds	90,000	XXX		XXX	90,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	41,699,520				41,699,520
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	37,500				37,500
10. Matured endowments					
11. Annuity benefits	13,803,201				13,803,201
12. Surrender values and withdrawals for life contracts	29,492,231				29,492,231
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	447,792				447,792
15. Totals	43,780,724				43,780,724
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	2	37,500							2	37,500
Settled during current year:										
18.1 By payment in full	2	37,500							2	37,500
18.2 By payment on compromised claims										
18.3 Totals paid	2	37,500							2	37,500
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	37,500							2	37,500
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	580	9,174,200		(a)					580	9,174,200
21. Issued during year	1	1,000							1	1,000
22. Other changes to in force (Net)	(25)	(259,816)							(25)	(259,816)
23. In force December 31 of current year	556	8,915,384		(a)					556	8,915,384

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	16,971,337				16,971,337
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	16,971,337				16,971,337
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	3,686,386				3,686,386
12. Surrender values and withdrawals for life contracts	7,567,381				7,567,381
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	104,996				104,996
15. Totals	11,358,763				11,358,763
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,554				1,554
2. Annuity considerations	96,767,327				96,767,327
3. Deposit-type contract funds	72,269	XXX		XXX	72,269
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	96,841,150				96,841,150
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	15,545,990				15,545,990
12. Surrender values and withdrawals for life contracts	39,539,324				39,539,324
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	531,165				531,165
15. Totals	55,616,479				55,616,479
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1	1,000		(a)					1	1,000
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	1	1,000		(a)					1	1,000

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,556				3,556
2. Annuity considerations	93,385,786				93,385,786
3. Deposit-type contract funds	54,656	XXX		XXX	54,656
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	93,443,999				93,443,999
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	16,599,476				16,599,476
12. Surrender values and withdrawals for life contracts	37,754,270				37,754,270
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,067,467				1,067,467
15. Totals	55,421,213				55,421,213
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year					1	12,500			1	12,500
17. Incurred during current year					(1)	(12,500)			(1)	(12,500)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11	87,017		(a)					11	87,017
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	11	87,017		(a)					11	87,017

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	15,796				15,796
2. Annuity considerations	165,532,165				165,532,165
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	165,547,961				165,547,961
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	43,466,120				43,466,120
12. Surrender values and withdrawals for life contracts	106,069,979				106,069,979
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,296,470				1,296,470
15. Totals	150,832,570				150,832,570
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	42	465,157		(a)					42	465,157
21. Issued during year										
22. Other changes to in force (Net)	(2)	(23,000)							(2)	(23,000)
23. In force December 31 of current year	40	442,157		(a)					40	442,157

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,962				1,962
2. Annuity considerations	61,695,076				61,695,076
3. Deposit-type contract funds	(1,710)	XXX		XXX	(1,710)
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	61,695,329				61,695,329
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	10,681,147				10,681,147
12. Surrender values and withdrawals for life contracts	21,923,774				21,923,774
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	721,137				721,137
15. Totals	33,326,058				33,326,058
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	19	193,323		(a)					19	193,323
21. Issued during year										
22. Other changes to in force (Net)	(2)	(25,591)							(2)	(25,591)
23. In force December 31 of current year	17	167,732		(a)					17	167,732

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	20,670				20,670
2. Annuity considerations	14,635,103				14,635,103
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	14,655,774				14,655,774
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	5,600,066				5,600,066
12. Surrender values and withdrawals for life contracts	15,063,312				15,063,312
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	146,127				146,127
15. Totals	20,809,505				20,809,505
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	39	878,387		(a)					39	878,387
21. Issued during year										
22. Other changes to in force (Net)	(2)	(5,625)							(2)	(5,625)
23. In force December 31 of current year	37	872,762		(a)					37	872,762

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	54,312				54,312
2. Annuity considerations	163,458,011				163,458,011
3. Deposit-type contract funds	46,000	XXX		XXX	46,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	163,558,323				163,558,323
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	20,000				20,000
10. Matured endowments					
11. Annuity benefits	26,018,723				26,018,723
12. Surrender values and withdrawals for life contracts	61,082,984				61,082,984
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	668,188				668,188
15. Totals	87,789,895				87,789,895
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	2	20,000							2	20,000
Settled during current year:										
18.1 By payment in full	2	20,000							2	20,000
18.2 By payment on compromised claims										
18.3 Totals paid	2	20,000							2	20,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	20,000							2	20,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	124	2,035,364		(a)					124	2,035,364
21. Issued during year										
22. Other changes to in force (Net)	(7)	(82,871)							(7)	(82,871)
23. In force December 31 of current year	117	1,952,494		(a)					117	1,952,494

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	12,961				12,961
2. Annuity considerations	4,754,142				4,754,142
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,767,103				4,767,103
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	15,000				15,000
10. Matured endowments					
11. Annuity benefits	4,359,482				4,359,482
12. Surrender values and withdrawals for life contracts	7,335,745				7,335,745
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	83,558				83,558
15. Totals	11,793,784				11,793,784
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	15,000							1	15,000
Settled during current year:										
18.1 By payment in full	1	15,000							1	15,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	15,000							1	15,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	15,000							1	15,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	37	422,906		(a)					37	422,906
21. Issued during year										
22. Other changes to in force (Net)	(1)	(15,000)							(1)	(15,000)
23. In force December 31 of current year	36	407,906		(a)					36	407,906

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,514				6,514
2. Annuity considerations	25,002,399				25,002,399
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	25,008,914				25,008,914
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,169				12,169
10. Matured endowments					
11. Annuity benefits	8,385,814				8,385,814
12. Surrender values and withdrawals for life contracts	19,224,012				19,224,012
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	209,984				209,984
15. Totals	27,831,979				27,831,979
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	2	12,169							2	12,169
Settled during current year:										
18.1 By payment in full	2	12,169							2	12,169
18.2 By payment on compromised claims										
18.3 Totals paid	2	12,169							2	12,169
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	12,169							2	12,169
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7	236,183		(a)					7	236,183
21. Issued during year										
22. Other changes to in force (Net)	(2)	(48,830)							(2)	(48,830)
23. In force December 31 of current year	5	187,353		(a)					5	187,353

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,943				4,943
2. Annuity considerations	27,318,002				27,318,002
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	27,322,945				27,322,945
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	20,000				20,000
10. Matured endowments					
11. Annuity benefits	10,757,683				10,757,683
12. Surrender values and withdrawals for life contracts	27,025,045				27,025,045
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	231,202				231,202
15. Totals	38,033,930				38,033,930
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	20,000							1	20,000
Settled during current year:										
18.1 By payment in full	1	20,000							1	20,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	20,000							1	20,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	20,000							1	20,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7	67,090		(a)					7	67,090
21. Issued during year										
22. Other changes to in force (Net)		(125)								(125)
23. In force December 31 of current year	7	66,965		(a)					7	66,965

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	34,849,600				34,849,600
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	34,849,600				34,849,600
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	4,925,765				4,925,765
12. Surrender values and withdrawals for life contracts	11,811,614				11,811,614
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	260,236				260,236
15. Totals	16,997,614				16,997,614
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	25,819				25,819
2. Annuity considerations	141,207,223				141,207,223
3. Deposit-type contract funds	131,931	XXX		XXX	131,931
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	141,364,973				141,364,973
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	25,151,296				25,151,296
12. Surrender values and withdrawals for life contracts	72,890,022				72,890,022
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	866,232				866,232
15. Totals	98,907,551				98,907,551
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	72	675,320		(a)					72	675,320
21. Issued during year										
22. Other changes to in force (Net)	(2)	(10,000)							(2)	(10,000)
23. In force December 31 of current year	70	665,321		(a)					70	665,321

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,349				4,349
2. Annuity considerations	10,037,455				10,037,455
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,041,803				10,041,803
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	10,000				10,000
10. Matured endowments					
11. Annuity benefits	5,294,471				5,294,471
12. Surrender values and withdrawals for life contracts	14,136,239				14,136,239
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	226,886				226,886
15. Totals	19,667,596				19,667,596
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	10,000							1	10,000
Settled during current year:										
18.1 By payment in full	1	10,000							1	10,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	10,000							1	10,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	10,000							1	10,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6	65,050		(a)					6	65,050
21. Issued during year										
22. Other changes to in force (Net)	(2)	(15,000)							(2)	(15,000)
23. In force December 31 of current year	4	50,050		(a)					4	50,050

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,598				3,598
2. Annuity considerations	957,974				957,974
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	961,571				961,571
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	10,000				10,000
10. Matured endowments					
11. Annuity benefits	12,944,701				12,944,701
12. Surrender values and withdrawals for life contracts	20,645,292				20,645,292
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	178,049				178,049
15. Totals	33,778,042				33,778,042
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	10,000							1	10,000
Settled during current year:										
18.1 By payment in full	1	10,000							1	10,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	10,000							1	10,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	10,000							1	10,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	315,392				315,392
2. Annuity considerations	149,182,455				149,182,455
3. Deposit-type contract funds	100,000	XXX		XXX	100,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	149,597,846				149,597,846
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	200,000				200,000
10. Matured endowments					
11. Annuity benefits	35,612,399				35,612,399
12. Surrender values and withdrawals for life contracts	81,947,349				81,947,349
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,023,847				1,023,847
15. Totals	118,783,595				118,783,595
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year					1	1,250			1	1,250
17. Incurred during current year	15	200,000			(1)	(1,250)			14	198,750
Settled during current year:										
18.1 By payment in full	15	200,000							15	200,000
18.2 By payment on compromised claims										
18.3 Totals paid	15	200,000							15	200,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	15	200,000							15	200,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	457	7,586,423		(a)					457	7,586,423
21. Issued during year										
22. Other changes to in force (Net)	(20)	(253,931)							(20)	(253,931)
23. In force December 31 of current year	437	7,332,492		(a)					437	7,332,492

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	13,741,872				13,741,872
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	13,741,872				13,741,872
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	3,081,110				3,081,110
12. Surrender values and withdrawals for life contracts	5,662,403				5,662,403
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	299,267				299,267
15. Totals	9,042,781				9,042,781
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	89,473				89,473
2. Annuity considerations	159,558,657				159,558,657
3. Deposit-type contract funds	424,031	XXX		XXX	424,031
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	160,072,160				160,072,160
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	65,000				65,000
10. Matured endowments					
11. Annuity benefits	38,905,152				38,905,152
12. Surrender values and withdrawals for life contracts	95,067,494				95,067,494
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,217,416				2,217,416
15. Totals	136,255,062				136,255,062
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year					1	5,000			1	5,000
17. Incurred during current year	4	65,000			(1)	(5,000)			3	60,000
Settled during current year:										
18.1 By payment in full	4	65,000							4	65,000
18.2 By payment on compromised claims										
18.3 Totals paid	4	65,000							4	65,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	4	65,000							4	65,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	389	4,865,382		(a)					389	4,865,382
21. Issued during year										
22. Other changes to in force (Net)	(20)	(228,696)							(20)	(228,696)
23. In force December 31 of current year	369	4,636,686		(a)					369	4,636,686

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

9 2 7 3 8 2 0 1 9 4 3 0 3 7 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	17,263				17,263
2. Annuity considerations	38,772,534				38,772,534
3. Deposit-type contract funds	67,527	XXX		XXX	67,527
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	38,857,324				38,857,324
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	10,000				10,000
10. Matured endowments					
11. Annuity benefits	12,234,197				12,234,197
12. Surrender values and withdrawals for life contracts	31,292,239				31,292,239
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	474,074				474,074
15. Totals	44,010,509				44,010,509
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	2	10,000							2	10,000
Settled during current year:										
18.1 By payment in full	2	10,000							2	10,000
18.2 By payment on compromised claims										
18.3 Totals paid	2	10,000							2	10,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	10,000							2	10,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	115	1,124,338		(a)					115	1,124,338
21. Issued during year										
22. Other changes to in force (Net)	(20)	(162,881)							(20)	(162,881)
23. In force December 31 of current year	95	961,457		(a)					95	961,457

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	672				672
2. Annuity considerations	26,311,733				26,311,733
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	26,312,405				26,312,405
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	137,536				137,536
10. Matured endowments					
11. Annuity benefits	11,153,818				11,153,818
12. Surrender values and withdrawals for life contracts	21,502,481				21,502,481
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	336,210				336,210
15. Totals	33,130,044				33,130,044
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year	1	137,536							1	137,536
Settled during current year:										
18.1 By payment in full	1	137,536							1	137,536
18.2 By payment on compromised claims										
18.3 Totals paid	1	137,536							1	137,536
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	137,536							1	137,536
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	28	605,284		(a)					28	605,284
21. Issued during year										
22. Other changes to in force (Net)	(7)	(234,223)							(7)	(234,223)
23. In force December 31 of current year	21	371,061		(a)					21	371,061

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,301				8,301
2. Annuity considerations	227,437,204				227,437,204
3. Deposit-type contract funds	297,945	XXX		XXX	297,945
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	227,743,450				227,743,450
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	49,888,956				49,888,956
12. Surrender values and withdrawals for life contracts	108,436,266				108,436,266
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,346,385				3,346,385
15. Totals	161,671,607				161,671,607
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6	66,251		(a)					6	66,251
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	6	66,251		(a)					6	66,251

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	12,848,038				12,848,038
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,848,038				12,848,038
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	3,036,275				3,036,275
12. Surrender values and withdrawals for life contracts	3,957,683				3,957,683
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	96,600				96,600
15. Totals	7,090,557				7,090,557
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3	20,000		(a)					3	20,000
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	3	20,000		(a)					3	20,000

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

9 2 7 3 8 2 0 1 9 4 3 0 4 1 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	19,004				19,004
2. Annuity considerations	127,288,089				127,288,089
3. Deposit-type contract funds	224,327	XXX		XXX	224,327
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	127,531,421				127,531,421
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	20,490,239				20,490,239
12. Surrender values and withdrawals for life contracts	51,437,649				51,437,649
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	450,820				450,820
15. Totals	72,378,709				72,378,709
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3	39,596		(a)					3	39,596
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	3	39,596		(a)					3	39,596

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,501				7,501
2. Annuity considerations	17,704,334				17,704,334
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	17,711,836				17,711,836
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	4,696,477				4,696,477
12. Surrender values and withdrawals for life contracts	8,032,040				8,032,040
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	260,508				260,508
15. Totals	12,989,025				12,989,025
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18	172,075		(a)					18	172,075
21. Issued during year										
22. Other changes to in force (Net)	(1)	(7,890)							(1)	(7,890)
23. In force December 31 of current year	17	164,185		(a)					17	164,185

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	254,487				254,487
2. Annuity considerations	86,020,475				86,020,475
3. Deposit-type contract funds	208,128	XXX		XXX	208,128
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	86,483,090				86,483,090
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	115,000		18,500		133,500
10. Matured endowments					
11. Annuity benefits	20,092,619				20,092,619
12. Surrender values and withdrawals for life contracts	61,522,957				61,522,957
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,123,083				1,123,083
15. Totals	82,853,660		18,500		82,872,160
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year					1	15,000			1	15,000
17. Incurred during current year	10	115,000				3,500			10	118,500
Settled during current year:										
18.1 By payment in full	10	115,000			1	18,500			11	133,500
18.2 By payment on compromised claims										
18.3 Totals paid	10	115,000			1	18,500			11	133,500
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	10	115,000			1	18,500			11	133,500
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	667	8,201,526		(a)					667	8,201,526
21. Issued during year										
22. Other changes to in force (Net)	(38)	(322,939)							(38)	(322,939)
23. In force December 31 of current year	629	7,878,587		(a)					629	7,878,587

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	627,618				627,618
2. Annuity considerations	324,700,040				324,700,040
3. Deposit-type contract funds	697,345	XXX		XXX	697,345
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	326,025,004				326,025,004
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	277,000				277,000
10. Matured endowments					
11. Annuity benefits	87,836,523				87,836,523
12. Surrender values and withdrawals for life contracts	196,190,991				196,190,991
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,469,488				2,469,488
15. Totals	286,774,003				286,774,003
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year					1	20,000			1	20,000
17. Incurred during current year	16	277,000			(1)	(20,000)			15	257,000
Settled during current year:										
18.1 By payment in full	16	277,000							16	277,000
18.2 By payment on compromised claims										
18.3 Totals paid	16	277,000							16	277,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	16	277,000							16	277,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	917	18,400,958		(a)					917	18,400,958
21. Issued during year										
22. Other changes to in force (Net)	(36)	(1,159,975)							(36)	(1,159,975)
23. In force December 31 of current year	881	17,240,983		(a)					881	17,240,983

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	47,872,046				47,872,046
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	47,872,046				47,872,046
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	7,794,368				7,794,368
12. Surrender values and withdrawals for life contracts	22,651,003				22,651,003
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,078,476				1,078,476
15. Totals	31,523,846				31,523,846
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	4,431,931				4,431,931
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,431,931				4,431,931
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	1,101,425				1,101,425
12. Surrender values and withdrawals for life contracts	1,908,709				1,908,709
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	26,450				26,450
15. Totals	3,036,584				3,036,584
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	17,833				17,833
2. Annuity considerations	79,666,565				79,666,565
3. Deposit-type contract funds	48,450	XXX		XXX	48,450
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	79,732,848				79,732,848
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	19,007,209				19,007,209
12. Surrender values and withdrawals for life contracts	48,841,930				48,841,930
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	770,593				770,593
15. Totals	68,619,732				68,619,732
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	88	1,210,293		(a)					88	1,210,293
21. Issued during year										
22. Other changes to in force (Net)	(4)	(31,750)							(4)	(31,750)
23. In force December 31 of current year	84	1,178,543		(a)					84	1,178,543

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,648				5,648
2. Annuity considerations	122,329,349				122,329,349
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	122,334,997				122,334,997
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	20,991,599				20,991,599
12. Surrender values and withdrawals for life contracts	41,216,778				41,216,778
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,125,042				1,125,042
15. Totals	63,333,419				63,333,419
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	47	1,415,717		(a)					47	1,415,717
21. Issued during year										
22. Other changes to in force (Net)	(5)	(852,313)							(5)	(852,313)
23. In force December 31 of current year	42	563,404		(a)					42	563,404

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	13,502				13,502
2. Annuity considerations	9,286,010				9,286,010
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,299,512				9,299,512
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	2,708,585				2,708,585
12. Surrender values and withdrawals for life contracts	9,222,759				9,222,759
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	144,665				144,665
15. Totals	12,076,009				12,076,009
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	95	1,144,864		(a)					95	1,144,864
21. Issued during year										
22. Other changes to in force (Net)	(10)	(22,614)							(10)	(22,614)
23. In force December 31 of current year	85	1,122,250		(a)					85	1,122,250

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,471				2,471
2. Annuity considerations	65,398,165				65,398,165
3. Deposit-type contract funds	13,860	XXX		XXX	13,860
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	65,414,496				65,414,496
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	21,333,499				21,333,499
12. Surrender values and withdrawals for life contracts	54,072,870				54,072,870
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,039,717				1,039,717
15. Totals	76,446,086				76,446,086
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	58	605,327		(a)					58	605,327
21. Issued during year										
22. Other changes to in force (Net)	(8)	(51,256)							(8)	(51,256)
23. In force December 31 of current year	50	554,071		(a)					50	554,071

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	6,790,743				6,790,743
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,790,743				6,790,743
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	2,706,744				2,706,744
12. Surrender values and withdrawals for life contracts	6,509,588				6,509,588
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	55,289				55,289
15. Totals	9,271,621				9,271,621
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

NONE

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

NONE

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	8,405				8,405
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	8,405				8,405
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	16,756				16,756
12. Surrender values and withdrawals for life contracts	65,827				65,827
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	82,583				82,583
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	75,760				75,760
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,780				3,780
15. Totals	79,541				79,541
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	10,000				10,000
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	10,000				10,000
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fee					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	726,764				726,764
12. Surrender values and withdrawals for life contracts	613,664				613,664
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	1,340,427				1,340,427
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Australia — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	(13,768)				(13,768)
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	(13,768)				(13,768)
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Austria — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	603,426				603,426
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	603,426				603,426
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fee					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Barbados — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	381,936				381,936
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	381,936				381,936
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	59,080				59,080
12. Surrender values and withdrawals for life contracts	3,988				3,988
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,528,364				1,528,364
15. Totals	1,591,431				1,591,431
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Belgium — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	17,250				17,250
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	17,250				17,250
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Belize — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	10,881				10,881
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	588				588
15. Totals	11,469				11,469
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

9 2 7 3 8 2 0 1 9 4 3 0 0 0 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Bulgaria — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	9,489				9,489
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,489				9,489
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	11,365				11,365
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	11,365				11,365
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Costa Rica — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	2,400				2,400
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,400				2,400
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ecuador — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	4,725				4,725
12. Surrender values and withdrawals for life contracts	1,800				1,800
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	6,525				6,525
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Finland — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	3,210				3,210
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	3,210				3,210
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF France — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	65,231				65,231
12. Surrender values and withdrawals for life contracts	8,579				8,579
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	73,809				73,809
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Germany — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,493				1,493
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,493				1,493
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	12,309				12,309
12. Surrender values and withdrawals for life contracts	34,751				34,751
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	47,060				47,060
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hong Kong, Special Administrative Region of China DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	38,924				38,924
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	38,924				38,924
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hungary — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	9,495				9,495
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	9,495				9,495
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF India — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	17,419				17,419
12. Surrender values and withdrawals for life contracts	3,100				3,100
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	20,519				20,519
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ireland — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	151,433				151,433
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	151,433				151,433
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Israel — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	38,584				38,584
12. Surrender values and withdrawals for life contracts	8,262				8,262
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	46,846				46,846
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Italy — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	2,762				2,762
12. Surrender values and withdrawals for life contracts	5,731				5,731
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	8,493				8,493
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Japan — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	8,420				8,420
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,420				8,420
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	56,075				56,075
12. Surrender values and withdrawals for life contracts	6,370				6,370
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	62,445				62,445
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Korea, Republic of — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	2,532				2,532
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,532				2,532
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mexico — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	55,613				55,613
12. Surrender values and withdrawals for life contracts	1,747				1,747
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	18,510				18,510
15. Totals	75,870				75,870
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Zealand — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	9,256				9,256
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	9,256				9,256
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Philippines DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	74,457				74,457
12. Surrender values and withdrawals for life contracts	42,768				42,768
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	117,225				117,225
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Poland — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	96,873				96,873
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	96,873				96,873
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Romania — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	21,219				21,219
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	21,219				21,219
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Slovakia — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	11,337				11,337
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	11,337				11,337
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Spain — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	22,678				22,678
12. Surrender values and withdrawals for life contracts	68,212				68,212
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	90,890				90,890
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Sweden — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	95,531				95,531
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	95,531				95,531
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Switzerland — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	46,809				46,809
12. Surrender values and withdrawals for life contracts	8,542				8,542
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	55,351				55,351
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Taiwan, Republic of China — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	38,975				38,975
12. Surrender values and withdrawals for life contracts	73,089				73,089
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	112,063				112,063
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Thailand — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	42,357				42,357
12. Surrender values and withdrawals for life contracts	7,433				7,433
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	49,790				49,790
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF United Kingdom — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	228,191				228,191
12. Surrender values and withdrawals for life contracts	54,533				54,533
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	282,724				282,724
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Viet Nam — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	140,759				140,759
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	140,759				140,759
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Other Alien — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	42,433				42,433
12. Surrender values and withdrawals for life contracts	72,374				72,374
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,001				6,001
15. Totals	120,808				120,808
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2019

NAIC Group Code 2658 NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,493				1,493
2. Annuity considerations	399,845				399,845
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	401,338				401,338
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	1,832,200				1,832,200
12. Surrender values and withdrawals for life contracts	588,897				588,897
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,553,462				1,553,462
15. Totals	3,974,560				3,974,560
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,040,663				3,040,663
2. Annuity considerations	4,077,828,246				4,077,828,246
3. Deposit-type contract funds	4,047,197	XXX		XXX	4,047,197
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,084,916,106				4,084,916,106
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,907,585		18,500		1,926,085
10. Matured endowments					
11. Annuity benefits	1,040,436,707				1,040,436,707
12. Surrender values and withdrawals for life contracts	2,416,377,395				2,416,377,395
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	38,366,558				38,366,558
15. Totals	3,497,088,245		18,500		3,497,106,745
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	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
16. Unpaid December 31, prior year					7	86,000			7	86,000
17. Incurred during current year	150	1,907,585			(6)	(67,500)			144	1,840,085
Settled during current year:										
18.1 By payment in full	150	1,907,585			1	18,500			151	1,926,085
18.2 By payment on compromised claims										
18.3 Totals paid	150	1,907,585			1	18,500			151	1,926,085
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	150	1,907,585			1	18,500			151	1,926,085
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,195	108,884,321		(a)					7,195	108,884,321
21. Issued during year	1	1,000							1	1,000
22. Other changes to in force (Net)	(457)	(6,503,353)							(457)	(6,503,353)
23. In force December 31 of current year	6,739	102,381,968		(a)					6,739	102,381,968

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			7,195	108,886			17	129	1,488	110,374
2. Issued during year			1	1						1
3. Reinsurance assumed										
4. Revived during year			13	257						257
5. Increased during year (net)				706						706
6. Subtotals, Lines 2 to 5			14	964						964
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			7,209	109,850			17	129	1,488	111,338
Deductions during year:										
10. Death			175	2,126			XXX	1	19	2,145
11. Maturity							XXX			
12. Disability							XXX			
13. Expiry				30						30
14. Surrender			118	1,861						1,861
15. Lapse			177	2,634						2,634
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				815						815
18. Reinsurance										
19. Aggregate write-ins for decreases							17	128	1,469	1,469
20. Totals (Lines 10 to 19)			470	7,466			17	129	1,488	8,954
21. In force end of year (b) (Line 9 minus Line 20)			6,739	102,384						102,384
22. Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23. Line 21 minus Line 22	XXX		XXX	102,384	XXX	(a)	XXX	XXX		102,384
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901. Assumed business relationship discontinued							17	128	1,469	1,469
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)							17	128	1,469	1,469

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

Additional accidental death benefits included in life certificates were in amount $ ..... , 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		XXX	
25. Other paid-up insurance			1,018	5,606
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing				
28. Term policies - other			65	7,865
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	
31. Totals (Lines 27 to 30)			65	7,865
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	263	2,360
34. Totals, whole life and endowment	1	1	6,411	92,157
35. Totals (Lines 31 to 34)	1	1	6,739	102,382

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				
37. Ordinary	1		102,382	
38. Credit Life (Group and Individual)				
39. Group				
40. Totals (Lines 36 to 39)	1		102,382	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

	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		XXX	
42. Number in force end of year if the number under shared groups is reported on a pro-rata basis				XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	144

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 Actual Amount

47.2 For each $5,000 on husband, wife $1,000, children $2,500

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	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			11	166				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	11	(a) 166		(a)		(a)

(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	3,086	3,263		
2. Issued during year	155	737		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	3,241	4,000		
Deductions during year:				
6. Decreased (net)	170	433		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	170	433		
9. In force end of year	3,071	3,567		
10. Amount on deposit		(a) 133,249,096		(a)
11. Income now payable	3,071	3,567		
12. Amount of income payable	(a) 19,205,321	(a) 34,264,592	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	5,378	620,460	11	
2. Issued during year	102	37,958		
3. Reinsurance assumed		8,071		
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	5,480	666,489	11	
Deductions during year:				
6. Decreased (net)	415	31,764		
7. Reinsurance ceded		1,021		
8. Totals (Lines 6 and 7)	415	32,785		
9. In force end of year	5,065	633,704	11	
Income now payable:				
10. Amount of income payable	(a) 54,503,081	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 51,593,114,969	XXX	(a)

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	124	41,213			822	58,795
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	124	XXX		XXX	822	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	23	XXX		XXX	119	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	23	XXX		XXX	119	XXX
10. In force end of year	101	(a) 27,192		(a)	703	(a) 44,114

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year		
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)		
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year		
10. Amount of account balance	(a)	(a)

NONE

(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	22,482,781
2.	Current year's realized pre-tax capital gains/(losses) of $ 8,408,476 transferred into the reserve net of taxes of $ 1,765,780	6,642,695
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	29,125,476
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(4,430,687)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	33,556,163

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 Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	(4,816,962)	386,275		(4,430,687)
2.	2020	(4,558,277)	877,175		(3,681,102)
3.	2021	(3,127,203)	921,627		(2,205,576)
4.	2022	(1,573,645)	813,637		(760,008)
5.	2023	189,849	705,427		895,275
6.	2024	1,280,563	595,306		1,875,869
7.	2025	1,596,787	490,065		2,086,852
8.	2026	1,951,627	411,551		2,363,178
9.	2027	2,377,364	323,194		2,700,558
10.	2028	2,788,672	234,295		3,022,968
11.	2029	2,968,549	135,614		3,104,163
12.	2030	2,877,103	92,563		2,969,666
13.	2031	2,774,166	93,043		2,867,209
14.	2032	2,653,834	96,319		2,750,154
15.	2033	2,553,813	98,075		2,651,888
16.	2034	2,547,928	102,811		2,650,739
17.	2035	2,489,318	93,439		2,582,757
18.	2036	2,241,472	74,459		2,315,931
19.	2037	1,895,913	54,019		1,949,932
20.	2038	1,480,618	32,120		1,512,737
21.	2039	980,818	11,680		992,498
22.	2040	532,401			532,401
23.	2041	269,740			269,740
24.	2042	123,323			123,323
25.	2043	18,837			18,837
26.	2044	(17,918)			(17,918)
27.	2045	(8,899)			(8,899)
28.	2046	(3,135)			(3,135)
29.	2047	(2,867)			(2,867)
30.	2048	(1,006)			(1,006)
31.	2049 and Later				
32.	Total (Lines 1 to 31)	22,482,781	6,642,695		29,125,476

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	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)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	250,457,928	20,686,722	271,144,650		13,563,190	13,563,190	284,707,840
2. Realized capital gains/(losses) net of taxes - General Account	(11,121,982)		(11,121,982)		(12,707,643)	(12,707,643)	(23,829,625)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(346,415)	(474,000)	(820,415)		2,687,971	2,687,971	1,867,556
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	68,089,115	5,699,443	73,788,559		107,986	107,986	73,896,545
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	307,078,646	25,912,165	332,990,812		3,651,505	3,651,505	336,642,316
9. Maximum reserve	341,053,025	29,771,707	370,824,732		15,027,589	15,027,589	385,852,321
10. Reserve objective	200,149,166	22,879,951	223,029,117		14,693,797	14,693,797	237,722,914
11. 20% of (Line 10 - Line 8)	(21,385,896)	(606,443)	(21,992,339)		2,208,458	2,208,458	(19,783,880)
12. Balance before transfers (Lines 8 + 11)	285,692,750	25,305,723	310,998,473		5,859,963	5,859,963	316,858,436
13. Transfers							
14. Voluntary contribution	9,300,000		9,300,000				9,300,000
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	294,992,750	25,305,723	320,298,473		5,859,963	5,859,963	326,158,436

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	157,912,555	XXX	XXX	157,912,555	0.0000		0.0000		0.0000	
2.	1	Highest Quality	26,674,312,125	XXX	XXX	26,674,312,125	0.0005	13,337,156	0.0016	42,678,899	0.0033	88,025,230
3.	2	High Quality	18,411,454,538	XXX	XXX	18,411,454,538	0.0021	38,664,055	0.0064	117,833,309	0.0106	195,161,418
4.	3	Medium Quality	981,707,180	XXX	XXX	981,707,180	0.0099	9,718,901	0.0263	25,818,899	0.0376	36,912,190
5.	4	Low Quality	110,389,999	XXX	XXX	110,389,999	0.0245	2,704,555	0.0572	6,314,308	0.0817	9,018,863
6.	5	Lower Quality	56,999,457	XXX	XXX	56,999,457	0.0630	3,590,966	0.1128	6,429,539	0.1880	10,715,898
7.	6	In or Near Default	3,592,250	XXX	XXX	3,592,250	0.0000		0.2370	851,363	0.2370	851,363
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	46,396,368,104	XXX	XXX	46,396,368,104	XXX	68,015,632	XXX	199,926,317	XXX	340,684,962
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality	340,238	XXX	XXX	340,238	0.0099	3,368	0.0263	8,948	0.0376	12,793
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	400	XXX	XXX	400	0.0000		0.2370	95	0.2370	95
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	340,638	XXX	XXX	340,638	XXX	3,368	XXX	9,043	XXX	12,888
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality	33,000,000	XXX	XXX	33,000,000	0.0021	69,300	0.0064	211,200	0.0106	349,800
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	33,000,000	XXX	XXX	33,000,000	XXX	69,300	XXX	211,200	XXX	349,800
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	1,628,843	XXX	XXX	1,628,843	0.0005	814	0.0016	2,606	0.0033	5,375
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	1,628,843	XXX	XXX	1,628,843	XXX	814	XXX	2,606	XXX	5,375
34.		Total (Lines 9 + 17 + 25 + 33)	46,431,337,585	XXX	XXX	46,431,337,585	XXX	68,089,115	XXX	200,149,166	XXX	341,053,025

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	26,303,503		XXX	26,303,503	0.0011	28,934	0.0057	149,930	0.0074	194,646
36.		Farm Mortgages - CM2 - High Quality	25,000,000		XXX	25,000,000	0.0040	100,000	0.0114	285,000	0.0149	372,500
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,560,009,878		XXX	2,560,009,878	0.0011	2,816,011	0.0057	14,592,056	0.0074	18,944,073
44.		Commercial Mortgages - All Other - CM2 - High Quality	675,013,442		XXX	675,013,442	0.0040	2,700,054	0.0114	7,695,153	0.0149	10,057,700
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	7,890,572		XXX	7,890,572	0.0069	54,445	0.0200	157,811	0.0257	202,788
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,294,217,395		XXX	3,294,217,395	XXX	5,699,443	XXX	22,879,951	XXX	29,771,707
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,294,217,395		XXX	3,294,217,395	XXX	5,699,443	XXX	22,879,951	XXX	29,771,707

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR	248,256,427	XXX	XXX	248,256,427	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	248,256,427			248,256,427	XXX		XXX		XXX	
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	168,313,359	XXX	XXX	168,313,359	0.0005	84,157	0.0016	269,301	0.0033	555,434
31.	2	High Quality	11,347,462	XXX	XXX	11,347,462	0.0021	23,830	0.0064	72,624	0.0106	120,283
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	179,660,821	XXX	XXX	179,660,821	XXX	107,986	XXX	341,925	XXX	675,717
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	90,834,632	XXX		90,834,632	0.0000		0.1580	14,351,872	0.1580	14,351,872
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	90,834,632	XXX		90,834,632	XXX		XXX	14,351,872	XXX	14,351,872
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	270,495,453			270,495,453	XXX	107,986	XXX	14,693,797	XXX	15,027,589

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the 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 - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: 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 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	70,405	XXX	26,555	XXX		XXX		XXX		XXX	43,850	XXX		XXX		XXX		XXX
2. Premiums earned	70,161	XXX	26,555	XXX		XXX		XXX		XXX	43,606	XXX		XXX		XXX		XXX
3. Incurred claims	98,871	140.9	68,006	256.1							30,865	70.8						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	98,871	140.9	68,006	256.1							30,865	70.8						
6. Increase in contract reserves	(54,579)	(77.8)									(54,579)	(125.2)						
7. Commissions (a)	223	0.3	(64)	(0.2)							287	0.7						
8. Other general insurance expenses	1,232	1.8	168	0.6							1,064	2.4						
9. Taxes, licenses and fees	153	0.2	21	0.1							132	0.3						
10. Total other expenses incurred	1,608	2.3	125	0.5							1,483	3.4						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	24,261	34.6	(41,576)	(156.6)							65,837	151.0						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	24,261	34.6	(41,576)	(156.6)							65,837	151.0						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	32,648	25,000				7,648			
2. Advance premiums	2,579					2,579			
3. Reserve for rate credits									
4. Total premium reserves, current year	35,227	25,000				10,227			
5. Total premium reserves, prior year	34,983	25,000				9,983			
6. Increase in total premium reserves	244					244			
B. Contract Reserves:									
1. Additional reserves (a)	395,749					395,749			
2. Reserve for future contingent benefits	134,940					134,940			
3. Total contract reserves, current year	530,689					530,689			
4. Total contract reserves, prior year.	585,268					585,268			
5. Increase in contract reserves	(54,579)					(54,579)			
C. Claim Reserves and Liabilities:									
1. Total current year	65,000	60,000				5,000			
2. Total prior year	72,554	69,154				3,400			
3. Increase	(7,554)	(9,154)				1,600			

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	28,291	20,097				8,194			
1.2 On claims incurred during current year	78,134	57,063				21,071			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	39,650	36,600				3,050			
2.2 On claims incurred during current year	25,350	23,400				1,950			
3. Test:									
3.1 Lines 1.1 and 2.1	67,941	56,697				11,244			
3.2 Claim reserves and liabilities, December 31, prior year	72,554	69,154				3,400			
3.3 Line 3.1 minus Line 3.2	(4,613)	(12,457)				7,844			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	70,405	26,555				43,850			
2. Premiums earned	70,161	26,555				43,606			
3. Incurred claims	98,871	68,006				30,865			
4. Commissions	223	(64)				287			
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves and Liabilities				
3. Ending Claim Reserves and Liabilities				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims			98,871	98,871
6. Beginning Claim Reserves and Liabilities			72,554	72,554
7. Ending Claim Reserves and Liabilities			65,000	65,000
8. Claims Paid			106,425	106,425
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities				
12. Claims Paid				
D. Net:				
13. Incurred Claims			98,871	98,871
14. Beginning Claim Reserves and Liabilities			72,554	72,554
15. Ending Claim Reserves and Liabilities			65,000	65,000
16. Claims Paid			106,425	106,425
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			98,871	98,871
18. Beginning Reserves and Liabilities			72,554	72,554
19. Ending Reserves and Liabilities			65,000	65,000
20. Paid Claims and Cost Containment Expenses			106,425	106,425

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	IA		1,533,467,871	99,058,686			
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	FA		1,332,041,486	232,613,314			
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	SC		882,900				
0299999. General Account - U.S. Affiliates - Other								2,866,392,257	331,672,000			
0399999. Total General Account - U.S. Affiliates								2,866,392,257	331,672,000			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								2,866,392,257	331,672,000			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Group	DIS		103,845	8,819			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Individual	OL	21,880,942	7,429,629	239,349	401,852		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Annuity coinsurance - Individual	FA		668,804	7,583			
0899999. General Account - U.S. Non-Affiliates							21,880,942	8,202,278	255,751	401,852		
1099999. Total General Account - Non-Affiliates							21,880,942	8,202,278	255,751	401,852		
1199999. Total General Account							21,880,942	2,874,594,535	331,927,751	401,852		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							21,880,942	2,874,594,535	331,927,751	401,852		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							21,880,942	2,874,594,535	331,927,751	401,852		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Group	LTDI	26,555	25,000	60,000			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Individual	OM	45,306	7,648	530,689	5,000		
0899999. U.S. Non-Affiliates							71,861	32,648	590,689	5,000		
1099999. Total - Non-Affiliates							71,861	32,648	590,689	5,000		
1199999. Total U.S. (Sum of 0399999 and 0899999)							71,861	32,648	590,689	5,000		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							71,861	32,648	590,689	5,000		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses 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 Paid Losses	7 Unpaid Losses
9999999 Totals - Life, Annuity and Accident and Health						

NONE

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	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
13183	26-3218907	01/01/2010	EAGLE LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	FA		140,712,174	141,663,090	132,558				
0299999. General Account - Authorized U.S. Affiliates - Other								140,712,174	141,663,090	132,558				
0399999. Total General Account - Authorized U.S. Affiliates								140,712,174	141,663,090	132,558				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								140,712,174	141,663,090	132,558				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Individual	ADB		338	368					
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	IA		366,944,745	425,571,163	769,718				
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	FA		99,288,176	115,581,169	778,621				
88340	59-2859797	12/30/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Other reinsurance - Individual	OL		718,170	743,953	144,146				
88340	59-2859797	07/01/2007	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Annuity coinsurance - Individual	IA		767,444	676,999	503,053				
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Other reinsurance - Individual	IA			775,507,552	29,277,080				
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Other reinsurance - Individual	FA			4,501,943	147,704				
88340	59-2859797	04/01/2019	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Other reinsurance - Individual	IA		1,160,930,446		76,344,624				
88099	75-1608507	01/01/1997	OPTIMUM RE	TX	LAH - Other reinsurance - Individual	OL		31,375	33,136	1,045				
0899999. General Account - Authorized U.S. Non-Affiliates								1,628,680,694	1,322,616,283	107,965,991				
1099999. Total General Account - Authorized Non-Affiliates								1,628,680,694	1,322,616,283	107,965,991				
1199999. Total General Account Authorized								1,769,392,868	1,464,279,373	108,098,549				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	BMU	LAH - Other reinsurance - Individual	IA		800,425	691,669	387,595				
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	LAH - Annuity coinsurance with funds withheld - Individual	IA		667,426,272	712,103,134	758,918				675,320,411
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	LAH - Annuity coinsurance with funds withheld - Individual	FA		300,157,209	329,339,798					303,707,389

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	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	LAH - Annuity coinsurance with funds withheld - Individual	SC		5,702,315	6,531,992					
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	LAH - Annuity modified coinsurance with funds withheld - Individual	IA				100,520,268			1,728,664,069	
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	LAH - Annuity modified coinsurance with funds withheld - Individual	FA				187,210,457			1,526,485,736	
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	LAH - Annuity modified coinsurance with funds withheld - Individual	SC							706,320	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								974,086,221	1,048,666,593	288,877,238			3,255,856,125	979,027,800
2199999. Total General Account - Unauthorized Non-Affiliates								974,086,221	1,048,666,593	288,877,238			3,255,856,125	979,027,800
2299999. Total General Account Unauthorized								974,086,221	1,048,666,593	288,877,238			3,255,856,125	979,027,800
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified								2,743,479,089	2,512,945,966	396,975,787			3,255,856,125	979,027,800
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)								1,769,392,868	1,464,279,373	108,098,549				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)								974,086,221	1,048,666,593	288,877,238			3,255,856,125	979,027,800
9999999 - Totals								2,743,479,089	2,512,945,966	396,975,787			3,255,856,125	979,027,800

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	800,425			800,425	801,000	0001					800,425
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	973,285,795			973,285,795				969,703,099		9,324,701	973,285,795
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD			3,255,856,125	3,255,856,125				3,250,690,245		25,432,841	3,255,856,125
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				974,086,220		3,255,856,125	4,229,942,345	801,000	XXX		4,220,393,344		34,757,542	4,229,942,345
1099999. Total General Account - Life and Annuity Non-Affiliates				974,086,220		3,255,856,125	4,229,942,345	801,000	XXX		4,220,393,344		34,757,542	4,229,942,345
1199999. Total General Account Life and Annuity				974,086,220		3,255,856,125	4,229,942,345	801,000	XXX		4,220,393,344		34,757,542	4,229,942,345
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				974,086,220		3,255,856,125	4,229,942,345	801,000	XXX		4,220,393,344		34,757,542	4,229,942,345
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				974,086,220		3,255,856,125	4,229,942,345	801,000	XXX		4,220,393,344		34,757,542	4,229,942,345
9999999 - Totals				974,086,220		3,255,856,125	4,229,942,345	801,000	XXX		4,220,393,344		34,757,542	4,229,942,345

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	WELLS FARGO BANK, NA	801,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

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

	1 2019	2 2018	3 2017	4 2016	5 2015
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	396,976	530,737	494,714	1,837,420	588,348
2. Commissions and reinsurance expense allowances	40,135	41,665	50,176	109,529	76,030
3. Contract claims	154,211	175,963	153,856	131,633	127,086
4. Surrender benefits and withdrawals for life contracts	300,718	306,657	310,202	366,860	339,975
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	50,582	266,888	279,569	1,522,670	419,553
7. Increase in aggregate reserve for life and accident and health contracts	135,820	(168,611)	(113,980)	(150,610)	(122,986)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					
9. Aggregate reserves for life and accident and health contracts	2,738,284	2,506,922	2,674,430	2,789,029	2,946,147
10. Liability for deposit-type contracts	5,195	6,024	7,126	6,508	4,421
11. Contract claims unpaid					
12. Amounts recoverable on reinsurance					
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	6,415	6,924	7,924	10,691	10,551
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	4,220,393	4,059,220	3,808,586	3,604,777	2,177,661
19. Letters of credit (L)	801	694	694	680	499
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

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)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	56,723,613,846		56,723,613,846
2.	Reinsurance (Line 16)	6,414,706	(6,414,706)	
3.	Premiums and considerations (Line 15)	1,756,088		1,756,088
4.	Net credit for ceded reinsurance	XXX	1,737,091,304	1,737,091,304
5.	All other admitted assets (balance)	941,395,565		941,395,565
6.	Total assets excluding Separate Accounts (Line 26)	57,673,180,205	1,730,676,598	59,403,856,803
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	57,673,180,205	1,730,676,598	59,403,856,803
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	50,502,010,423	2,738,284,088	53,240,294,511
10.	Liability for deposit-type contracts (Line 3)	237,059,160	5,195,000	242,254,160
11.	Claim reserves (Line 4)	121,811,048		121,811,048
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	21,191		21,191
14.	Other contract liabilities (Line 9)	33,556,163		33,556,163
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	979,027,800	(979,027,800)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	2,309,498,600	(33,774,690)	2,275,723,910
20.	Total liabilities excluding Separate Accounts (Line 26)	54,182,984,385	1,730,676,598	55,913,660,983
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	54,182,984,385	1,730,676,598	55,913,660,983
23.	Capital & surplus (Line 38)	3,490,195,820	XXX	3,490,195,820
24.	Total liabilities, capital & surplus (Line 39)	57,673,180,205	1,730,676,598	59,403,856,803
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,738,284,088		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	5,195,000		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	6,414,706		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	2,749,893,794		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	979,027,800		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	33,774,690		
40.	Total ceded reinsurance payable/offsets	1,012,802,490		
41.	Total net credit for ceded reinsurance	1,737,091,304		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	288,478	26,259,193			26,547,672	
2. Alaska	AK	L		3,432,750			3,432,750	
3. Arizona	AZ	L	23,269	138,632,092			138,655,361	75,000
4. Arkansas	AR	L	258,871	17,846,743			18,105,614	
5. California	CA	L	21,804	256,018,521			256,040,325	
6. Colorado	CO	L	14,803	94,794,344			94,809,147	310,704
7. Connecticut	CT	L	576	63,539,140			63,539,716	128,136
8. Delaware	DE	L		52,427,124			52,427,124	25,000
9. District of Columbia	DC	L	1,295	2,612,231			2,613,525	37,548
10. Florida	FL	L	294,013	308,794,855			309,088,869	436,093
11. Georgia	GA	L	329,862	90,630,036			90,959,897	
12. Hawaii	HI	L	1,207	12,521,276			12,522,483	
13. Idaho	ID	L	598	34,746,663			34,747,261	
14. Illinois	IL	L	28,899	216,088,634			216,117,533	383,862
15. Indiana	IN	L	33,399	113,177,270			113,210,669	75,000
16. Iowa	IA	L	14,253	102,243,865			102,258,119	30,000
17. Kansas	KS	L	58,321	51,177,339			51,235,660	
18. Kentucky	KY	L	46,538	75,052,746			75,099,284	71,095
19. Louisiana	LA	L	87,783	41,521,737			41,609,520	90,000
20. Maine	ME	L		16,971,337			16,971,337	
21. Maryland	MD	L	1,554	96,767,327			96,768,881	72,269
22. Massachusetts	MA	L	3,556	93,385,786			93,389,342	54,656
23. Michigan	MI	L	15,796	165,532,165			165,547,961	
24. Minnesota	MN	L	1,962	61,695,076			61,697,039	(1,710)
25. Mississippi	MS	L	20,670	14,635,103			14,655,774	
26. Missouri	MO	L	54,312	163,458,011			163,512,323	46,000
27. Montana	MT	L	12,961	4,754,142			4,767,103	
28. Nebraska	NE	L	6,514	25,002,399			25,008,914	
29. Nevada	NV	L	4,943	27,318,002			27,322,945	
30. New Hampshire	NH	L		34,849,600			34,849,600	
31. New Jersey	NJ	L	25,819	141,207,223			141,233,042	131,931
32. New Mexico	NM	L	4,349	10,037,455			10,041,803	
33. New York	NY	N	3,598	957,974			961,571	
34. North Carolina	NC	L	315,392	149,182,455			149,497,846	100,000
35. North Dakota	ND	L		13,741,872			13,741,872	
36. Ohio	OH	L	89,473	159,558,657			159,648,129	424,031
37. Oklahoma	OK	L	17,263	38,772,534			38,789,797	67,527
38. Oregon	OR	L	672	26,311,733			26,312,405	
39. Pennsylvania	PA	L	8,301	227,437,204			227,445,505	297,945
40. Rhode Island	RI	L		12,848,038			12,848,038	
41. South Carolina	SC	L	19,004	127,288,089			127,307,093	224,327
42. South Dakota	SD	L	7,501	17,704,334			17,711,836	
43. Tennessee	TN	L	254,487	86,020,475			86,274,962	208,128
44. Texas	TX	L	627,618	324,700,040			325,327,659	697,345
45. Utah	UT	L		47,872,046			47,872,046	
46. Vermont	VT	L		4,431,931			4,431,931	
47. Virginia	VA	L	17,833	79,666,565			79,684,398	48,450
48. Washington	WA	L	5,648	122,329,349			122,334,997	
49. West Virginia	WV	L	13,502	9,286,010			9,299,512	
50. Wisconsin	WI	L	2,471	65,398,165			65,400,637	13,860
51. Wyoming	WY	L		6,790,743			6,790,743	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	XXX	1,493	399,845			401,338	
59. Subtotal		XXX	3,040,664	4,077,828,246			4,080,868,910	4,047,197
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	3,040,664	4,077,828,246			4,080,868,910	4,047,197
96. Plus reinsurance assumed		XXX	260,521	331,679,583	71,307		332,011,411	
97 Totals (All Business)		XXX	3,301,185	4,409,507,829	71,307		4,412,880,321	4,047,197
98. Less reinsurance ceded		XXX	145,190	396,830,596			396,975,786	
99. Totals (All Business) less Reinsurance Ceded		XXX	3,155,995	4,012,677,233	(c) 71,307		4,015,904,535	4,047,197
DETAILS OF WRITE-INS								
58001. BARBADOS		XXX		381,936			381,936	
58002. BULGARIA		XXX		9,489			9,489	
58003. GERMANY		XXX	1,493				1,493	
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX		8,420			8,420	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	1,493	399,845			401,338	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs .....
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
Q - Qualified - Qualified or accredited reinsurer .....
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

INDIVIDUAL: STATE OF RESIDENCE WHEN RECEIVED. GROUP: LOCATION OF GROUP POLICYHOLDER

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		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	288,478	26,259,193				26,547,672
2.	Alaska	AK		3,432,750				3,432,750
3.	Arizona	AZ	23,269	138,632,092			75,000	138,730,361
4.	Arkansas	AR	258,871	17,846,743				18,105,614
5.	California	CA	21,804	256,018,521				256,040,325
6.	Colorado	CO	14,803	94,794,344			310,704	95,119,851
7.	Connecticut	CT	576	63,539,140			128,136	63,667,852
8.	Delaware	DE		52,427,124			25,000	52,452,124
9.	District of Columbia	DC	1,295	2,612,231			37,548	2,651,073
10.	Florida	FL	294,013	308,794,855			436,093	309,524,962
11.	Georgia	GA	329,862	90,630,036				90,959,897
12.	Hawaii	HI	1,207	12,521,276				12,522,483
13.	Idaho	ID	598	34,746,663				34,747,261
14.	Illinois	IL	28,899	216,088,634			383,862	216,501,395
15.	Indiana	IN	33,399	113,177,270			75,000	113,285,669
16.	Iowa	IA	14,253	102,243,865			30,000	102,288,119
17.	Kansas	KS	58,321	51,177,339				51,235,660
18.	Kentucky	KY	46,538	75,052,746			71,095	75,170,379
19.	Louisiana	LA	87,783	41,521,737			90,000	41,699,520
20.	Maine	ME		16,971,337				16,971,337
21.	Maryland	MD	1,554	96,767,327			72,269	96,841,150
22.	Massachusetts	MA	3,556	93,385,786			54,656	93,443,999
23.	Michigan	MI	15,796	165,532,165				165,547,961
24.	Minnesota	MN	1,962	61,695,076			(1,710)	61,695,329
25.	Mississippi	MS	20,670	14,635,103				14,655,774
26.	Missouri	MO	54,312	163,458,011			46,000	163,558,323
27.	Montana	MT	12,961	4,754,142				4,767,103
28.	Nebraska	NE	6,514	25,002,399				25,008,914
29.	Nevada	NV	4,943	27,318,002				27,322,945
30.	New Hampshire	NH		34,849,600				34,849,600
31.	New Jersey	NJ	25,819	141,207,223			131,931	141,364,973
32.	New Mexico	NM	4,349	10,037,455				10,041,803
33.	New York	NY	3,598	957,974				961,571
34.	North Carolina	NC	315,392	149,182,455			100,000	149,597,846
35.	North Dakota	ND		13,741,872				13,741,872
36.	Ohio	OH	89,473	159,558,657			424,031	160,072,160
37.	Oklahoma	OK	17,263	38,772,534			67,527	38,857,324
38.	Oregon	OR	672	26,311,733				26,312,405
39.	Pennsylvania	PA	8,301	227,437,204			297,945	227,743,450
40.	Rhode Island	RI		12,848,038				12,848,038
41.	South Carolina	SC	19,004	127,288,089			224,327	127,531,421
42.	South Dakota	SD	7,501	17,704,334				17,711,836
43.	Tennessee	TN	254,487	86,020,475			208,128	86,483,090
44.	Texas	TX	627,618	324,700,040			697,345	326,025,004
45.	Utah	UT		47,872,046				47,872,046
46.	Vermont	VT		4,431,931				4,431,931
47.	Virginia	VA	17,833	79,666,565			48,450	79,732,848
48.	Washington	WA	5,648	122,329,349				122,334,997
49.	West Virginia	WV	13,502	9,286,010				9,299,512
50.	Wisconsin	WI	2,471	65,398,165			13,860	65,414,496
51.	Wyoming	WY		6,790,743				6,790,743
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR						
55.	U.S. Virgin Islands	VI						
56.	Northern Mariana Islands	MP						
57.	Canada	CAN						
58.	Aggregate Other Alien	OT	1,493	399,845				401,338
59.	Total		3,040,664	4,077,828,246			4,047,197	4,084,916,107

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UDP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			27-0413288				AERL, LC	IA	DS	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Y	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-6624950		0001161951		AMERICAN EQUITY CAPITAL TRUST III	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			51-6553461				AMERICAN EQUITY CAPITAL TRUST IV	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-1624559				AMERICAN EQUITY CAPITAL TRUST VII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-6415950				AMERICAN EQUITY CAPITAL TRUST VIII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			43-6924157				AMERICAN EQUITY CAPITAL TRUST IX	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			26-6026667				AMERICAN EQUITY CAPITAL TRUST X	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-3936420				AMERICAN EQUITY CAPITAL TRUST XI	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			35-6766778				AMERICAN EQUITY CAPITAL TRUST XII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	42-1447959	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY		(50,000,000)			107,944,096				57,944,096	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		41,665,891			(103,774,085)	200,313,920			138,205,726	(2,725,680,083)
11135	22-3762465	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK					(646,350)				(646,350)	
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY		10,000,000			(3,523,661)	(200,313,920)			(193,837,581)	2,725,680,083
	27-0413288	AERL, L.C.		(1,665,891)							(1,665,891)	
9999999 Control Totals									XXX			

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.

		Responses
	MARCH FILING	
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
	APRIL FILING	
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 the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the 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 annual 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.

	MARCH FILING	
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?	NO
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?	NO
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?	NO
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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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?	NO
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 Worker's 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?	NO
	APRIL FILING	
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?	NO
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12. Not required to be filed by Company
13. Not required to be filed by Company
14. Not required to be filed by Company
15. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
19. Not required to be filed by Company
20. Not required to be filed by Company
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45. Not required to be filed by Company
46. Not required to be filed by Company
47. Not required to be filed by Company
48. Not required to be filed by Company
49. Not required to be filed by Company

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420] — 9 2 7 3 8 2 0 1 9 4 2 0 0 0 0 0 0
13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360] — 9 2 7 3 8 2 0 1 9 3 6 0 0 0 0 0 0
14. Trusteed Surplus Statement [Document Identifier 490] — 9 2 7 3 8 2 0 1 9 4 9 0 0 0 0 0 0
15. Participating Opinion for Exhibit 5 [Document Identifier 371] — 9 2 7 3 8 2 0 1 9 3 7 1 0 0 0 0 0
17. Actuarial Opinion on X-Factors [Document Identifier 442] — 9 2 7 3 8 2 0 1 9 4 4 2 0 0 0 0 0
18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443] — 9 2 7 3 8 2 0 1 9 4 4 3 0 0 0 0 0
19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444] — 9 2 7 3 8 2 0 1 9 4 4 4 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

9 2 7 3 8 2 0 1 9 4 4 5 0 0 0 0 0

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

9 2 7 3 8 2 0 1 9 4 4 7 0 0 0 0 0

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

9 2 7 3 8 2 0 1 9 4 4 8 0 0 0 0 0

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

9 2 7 3 8 2 0 1 9 4 4 9 0 0 0 0 0

26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

9 2 7 3 8 2 0 1 9 4 5 1 0 0 0 0 0

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

9 2 7 3 8 2 0 1 9 4 5 2 0 0 0 0 0

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

9 2 7 3 8 2 0 1 9 4 5 3 0 0 0 0 0

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

9 2 7 3 8 2 0 1 9 4 3 6 0 0 0 0 0

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

9 2 7 3 8 2 0 1 9 4 3 7 0 0 0 0 0

31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]

9 2 7 3 8 2 0 1 9 4 3 8 0 0 0 0 0

32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]

9 2 7 3 8 2 0 1 9 4 3 9 0 0 0 0 0

33. 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 [Document Identifier 454]

9 2 7 3 8 2 0 1 9 4 5 4 0 0 0 0 0

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

9 2 7 3 8 2 0 1 9 4 9 5 0 0 0 0 0

36. Medicare Part D Coverage Supplement [Document Identifier 365]

9 2 7 3 8 2 0 1 9 3 6 5 0 0 0 0 0

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

9 2 7 3 8 2 0 1 9 2 2 4 0 0 0 0 0

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

9 2 7 3 8 2 0 1 9 2 2 5 0 0 0 0 0

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

9 2 7 3 8 2 0 1 9 2 2 6 0 0 0 0 0

40. VM-20 Reserves Supplement [Document Identifier 456]

9 2 7 3 8 2 0 1 9 4 5 6 0 0 0 0 0

42. Long-Term Care Experience Reporting Forms [Document Identifier 306]

9 2 7 3 8 2 0 1 9 3 0 6 0 0 0 0 0

43. Credit Insurance Experience Exhibit [Document Identifier 230]

9 2 7 3 8 2 0 1 9 2 3 0 0 0 0 0 0

45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

9 2 7 3 8 2 0 1 9 2 1 6 0 0 0 0 0

46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

9 2 7 3 8 2 0 1 9 2 1 7 0 0 0 0 0

47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

9 2 7 3 8 2 0 1 9 4 3 5 0 0 0 0 0

48. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

9 2 7 3 8 2 0 1 9 3 4 5 0 0 0 0 0

49. Variable Annuities Supplement [Document Identifier 286]

9 2 7 3 8 2 0 1 9 2 8 6 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. MISCELLANEOUS RECEIVABLES	570,989	554,081	16,908	1,260
2597. Summary of remaining write-ins for Line 25 from overflow page	570,989	554,081	16,908	1,260

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. LAWSUIT SETTLEMENT	1,342,000	1,342,000
2505. SETTLEMENT - SC	900,000	31,145,000
2597. Summary of remaining write-ins for Line 25 from overflow page	2,242,000	32,487,000

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES		(612,000)
2705. SETTLEMENT - SC	(28,519,315)	31,145,000
2797. Summary of remaining write-ins for Line 27 from overflow page	(28,519,315)	30,533,000

Additional Write-ins for Schedule T Line 58

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004. JAPAN	XXX		8,420			8,420	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX		8,420			8,420	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	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
2704. SETTLEMENT - SC	(28,519,315)			(28,519,315)					
2797. Summary of remaining write-ins for Line 27 from overflow page	(28,519,315)			(28,519,315)					

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	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 Annuitizations)	Other Annuities
2704. SETTLEMENT - SC	(28,519,315)	(1,796,202)	(26,723,113)				
2797. Summary of remaining write-ins for Line 27 from overflow page	(28,519,315)	(1,796,202)	(26,723,113)				

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 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	157,912,557	0.278	157,912,555		157,912,555	0.278
1.02 All other governments	202,300,343	0.357	202,300,343		202,300,343	0.357
1.03 U.S. states, territories and possessions, etc. guaranteed	346,101,309	0.610	346,101,312		346,101,312	0.610
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,328,223,764	2.342	1,328,223,760		1,328,223,760	2.342
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	4,062,167,049	7.161	4,062,167,043		4,062,167,043	7.161
1.06 Industrial and miscellaneous	42,765,494,344	75.392	42,765,494,346		42,765,494,346	75.393
1.07 Hybrid securities	98,128,611	0.173	98,128,611		98,128,611	0.173
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans	375,752,940	0.662	375,752,939		375,752,939	0.662
1.11 Total long-term bonds	49,336,080,917	86.976	49,336,080,909		49,336,080,909	86.976
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	18,628,368	0.033	18,628,368		18,628,368	0.033
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	18,628,368	0.033	18,628,368		18,628,368	0.033
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	248,256,427	0.438	248,256,427		248,256,427	0.438
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	248,256,427	0.438	248,256,427		248,256,427	0.438
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	51,303,504	0.090	51,303,504		51,303,504	0.090
4.02 Residential mortgages	64,665,727	0.114	64,665,727		64,665,727	0.114
4.03 Commercial mortgages	3,504,199,728	6.178	3,504,199,728		3,504,199,728	6.178
4.04 Mezzanine real estate loans	253,264,989	0.446	253,264,989		253,264,989	0.446
4.05 Total mortgage loans	3,873,433,948	6.829	3,873,433,948		3,873,433,948	6.829
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(34,239,107)	(0.060)	(34,239,107)	40,086,507	5,847,400	0.010
6.02 Cash equivalents (Schedule E, Part 2)	1,413,484,961	2.492	1,413,484,961	455,014,489	1,868,499,450	3.294
6.03 Short-term investments (Schedule DA)	57,801,913	0.102	57,801,914		57,801,914	0.102
6.04 Total cash, cash equivalents and short-term investments	1,437,047,767	2.533	1,437,047,768	495,100,996	1,932,148,764	3.406
7. Contract loans	745,283	0.001	745,283		745,283	0.001
8. Derivatives (Schedule DB)	394,697,120	0.696	394,697,120		394,697,120	0.696
9. Other invested assets (Schedule BA)	900,982,405	1.588	900,634,943		900,634,943	1.588
10. Receivables for securities	18,988,080	0.033	18,988,080		18,988,080	0.033
11. Securities Lending (Schedule DL, Part 1)	495,100,995	0.873	495,100,995	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	56,723,961,310	100.000	56,723,613,841	495,100,996	56,723,613,842	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,472,037,890
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	831,743,232	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	29,141,231	860,884,463
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		493,918
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(600,000)	
	5.2 Totals, Part 3, Column 8		(600,000)
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		459,378,790
8.	Deduct amortization of premium and mortgage interest points and commitment fees		3,530
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,873,433,951
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,873,433,951
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,873,433,951

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		936,534,367
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	36,715,140	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	205,144,489	241,859,629
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		3,247,097
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	21,580,724	
	5.2 Totals, Part 3, Column 9	(22,595,075)	(1,014,351)
6.	Total gain (loss) on disposals, Part 3, Column 19		(13,696,500)
7.	Deduct amounts received on disposals, Part 3, Column 16		246,625,803
8.	Deduct amortization of premium and depreciation		3,133,473
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11	16,188,561	16,188,561
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		900,982,405
12.	Deduct total nonadmitted amounts		347,462
13.	Statement value at end of current period (Line 11 minus Line 12)		900,634,943

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		47,681,795,467
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,863,713,042
3.	Accrual of discount		64,942,867
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(335,783)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	18,168,897	
	4.4. Part 4, Column 11	4,157	17,837,271
5.	Total gain (loss) on disposals, Part 4, Column 19		16,603,595
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,955,560,985
7.	Deduct amortization of premium		86,353,844
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	20,991,606	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	689,112	21,680,718
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		21,669,009
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		49,602,965,704
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		49,602,965,704

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
BONDS	1. United States	157,912,557	157,996,585	157,926,809	158,086,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	202,300,343	221,753,911	202,313,488	201,075,000
	4. Totals	360,212,900	379,750,496	360,240,297	359,161,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	346,101,309	373,383,399	346,652,623	344,215,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,328,223,764	1,415,676,944	1,331,381,082	1,328,727,250
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	4,062,167,049	4,434,375,286	4,047,253,185	4,078,770,025
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	31,685,530,616	34,207,959,074	31,847,766,829	31,690,826,065
	9. Canada	1,070,573,542	1,177,155,134	1,073,701,073	1,049,438,902
	10. Other Countries	10,483,271,737	10,733,242,723	10,487,023,849	10,508,515,767
	11. Totals	43,239,375,895	46,118,356,931	43,408,491,751	43,248,780,734
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	49,336,080,917	52,721,543,056	49,494,018,938	49,359,654,009
PREFERRED STOCKS	14. United States	9,830,663	10,224,752	9,830,663	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	8,797,705	9,405,266	8,797,705	
	17. Totals	18,628,368	19,630,018	18,628,368	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	18,628,368	19,630,018	18,628,368	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals	248,256,427	248,256,427	211,192,010	
	25. Total Common Stocks	248,256,427	248,256,427	211,192,010	
	26. Total Stocks	266,884,795	267,886,445	229,820,378	
	27. Total Bonds and Stocks	49,602,965,712	52,989,429,501	49,723,839,316	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	337,598	141,527,500	10,353,767	5,693,691		XXX	157,912,556	0.3	8,588,143	0.0	157,912,556	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	337,598	141,527,500	10,353,767	5,693,691		XXX	157,912,556	0.3	8,588,143	0.0	157,912,556	
2. All Other Governments												
2.1 NAIC 1		4,989,917	3,036,187	109,074,388	13,377,475	XXX	130,477,967	0.3	153,352,344	0.3	50,000,000	80,477,967
2.2 NAIC 2		9,978,265	25,059,895			XXX	35,038,160	0.1	45,015,071	0.1	35,038,160	
2.3 NAIC 3			22,558,993		14,225,225	XXX	36,784,218	0.1	24,502,720	0.1	36,784,218	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		14,968,182	50,655,075	109,074,388	27,602,700	XXX	202,300,345	0.4	222,870,135	0.5	121,822,378	80,477,967
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	4,396,689	7,000,000	66,462,821	242,291,802	25,950,000	XXX	346,101,312	0.7	338,066,418	0.7	346,101,312	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	4,396,689	7,000,000	66,462,821	242,291,802	25,950,000	XXX	346,101,312	0.7	338,066,418	0.7	346,101,312	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	137,289,411	57,478,014	487,796,507	544,340,282	101,319,546	XXX	1,328,223,760	2.7	1,248,765,359	2.6	1,328,223,760	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	137,289,411	57,478,014	487,796,507	544,340,282	101,319,546	XXX	1,328,223,760	2.7	1,248,765,359	2.6	1,328,223,760	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	145,104,675	338,306,867	1,031,808,759	2,045,189,132	470,128,269	XXX	4,030,537,702	8.1	4,522,047,213	9.5	4,030,537,702	
5.2 NAIC 2		6,450,000	11,146,890	13,167,214	865,238	XXX	31,629,342	0.1	38,502,127	0.1	26,682,157	4,947,185
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	145,104,675	344,756,867	1,042,955,649	2,058,356,346	470,993,507	XXX	4,062,167,044	8.2	4,560,549,340	9.6	4,057,219,859	4,947,185

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	649,553,632	4,476,351,261	7,784,288,957	4,697,900,749	4,796,664,355	XXX	22,404,758,954	45.2	21,002,614,058	44.2	13,358,666,156	9,046,092,798
6.2 NAIC 2	378,933,714	4,498,972,024	8,898,982,173	2,952,469,970	2,574,079,027	XXX	19,303,436,908	39.0	18,279,676,847	38.5	11,504,193,701	7,799,243,207
6.3 NAIC 3	15,680,897	288,098,825	532,718,005	159,914,189	63,363,923	XXX	1,059,775,839	2.1	1,315,052,617	2.8	350,316,248	709,459,591
6.4 NAIC 4	15,728,604	32,617,211	19,564,099	6,710,907	43,907,684	XXX	118,528,505	0.2	181,368,093	0.4	85,658,658	32,869,847
6.5 NAIC 5	295,407	17,165,524	169,669	18,808,375	24,015,637	XXX	60,454,612	0.1	24,602,979	0.1	56,644,884	3,809,728
6.6 NAIC 6	77,270	193,560	15,223	1,822,588	3,785,680	XXX	5,894,321	0.0	45,169,749	0.1	2,302,071	3,592,250
6.7 Totals	1,060,269,524	9,313,398,405	17,235,738,126	7,837,626,778	7,505,816,306	XXX	42,952,849,139	86.7	40,848,484,343	86.1	25,357,781,718	17,595,067,421
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			20,609,753		77,518,858	XXX	98,128,611	0.2	20,606,219	0.0	20,609,753	77,518,858
7.3 NAIC 3						XXX			77,975,067	0.2		
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			20,609,753		77,518,858	XXX	98,128,611	0.2	98,581,286	0.2	20,609,753	77,518,858
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	15,969,364	81,025,321	38,927,772	28,085,766		XXX	164,008,223	0.3	9,449,876	0.0		164,008,223
10.2 NAIC 2	34,386,250	44,918,382	8,050,599	54,969,018	19,027,686	XXX	161,351,935	0.3	29,825,988	0.1	33,000,000	128,351,935
10.3 NAIC 3		41,290,989	12,460,050			XXX	53,751,039	0.1	91,454,798	0.2	4,454,196	49,296,843
10.4 NAIC 4		26,424,322	3,217,421			XXX	29,641,743	0.1	7,644,026	0.0	1,246,875	28,394,868
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals	50,355,614	193,659,014	62,655,842	83,054,784	19,027,686	XXX	408,752,940	0.8	138,374,688	0.3	38,701,071	370,051,869

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 952,651,369	5,106,678,880	9,422,674,770	7,672,575,810	5,407,439,645		28,562,020,474	57.6	XXX	XXX	19,271,441,486	9,290,578,988
11.2 NAIC 2	(d) 413,319,964	4,560,318,671	8,963,849,310	3,020,606,202	2,671,490,809		19,629,584,956	39.6	XXX	XXX	11,619,523,771	8,010,061,185
11.3 NAIC 3	(d) 15,680,897	329,389,814	567,737,048	159,914,189	77,589,148		1,150,311,096	2.3	XXX	XXX	391,554,662	758,756,434
11.4 NAIC 4	(d) 15,728,604	59,041,533	22,781,520	6,710,907	43,907,684		148,170,248	0.3	XXX	XXX	86,905,533	61,264,715
11.5 NAIC 5	(d) 295,407	17,165,524	169,669	18,808,375	24,015,637		(c) 60,454,612	0.1	XXX	XXX	56,644,884	3,809,728
11.6 NAIC 6	(d) 77,270	193,560	15,223	1,822,588	3,785,680		(c) 5,894,321	0.0	XXX	XXX	2,302,071	3,592,250
11.7 Totals	1,397,753,511	10,072,787,982	18,977,227,540	10,880,438,071	8,228,228,603		(b) 49,556,435,707	100.0	XXX	XXX	31,428,372,407	18,128,063,300
11.8 Line 11.7 as a % of Col. 7	2.8	20.3	38.3	22.0	16.6		100.0	XXX	XXX	XXX	63.4	36.6
12. Total Bonds Prior Year												
12.1 NAIC 1	332,972,705	4,397,170,180	9,323,679,221	7,577,757,952	5,651,303,353		XXX	XXX	27,282,883,411	57.5	19,095,969,664	8,186,913,747
12.2 NAIC 2	345,378,611	4,384,302,339	8,204,960,962	2,675,326,488	2,803,657,852		XXX	XXX	18,413,626,252	38.8	11,632,962,479	6,780,663,773
12.3 NAIC 3	25,110,217	455,274,225	563,582,840	303,807,624	161,210,296		XXX	XXX	1,508,985,202	3.2	649,731,297	859,253,905
12.4 NAIC 4	12,683,483	57,858,461	21,802,102	20,794,546	75,873,527		XXX	XXX	189,012,119	0.4	149,999,569	39,012,550
12.5 NAIC 5		3,988,413		3,214,800	17,399,766		XXX	XXX	(c) 24,602,979	0.1	24,602,979	
12.6 NAIC 6	85,761	1,475,948	92,239	138,102	43,377,699		XXX	XXX	(c) 45,169,749	0.1	40,499,681	4,670,068
12.7 Totals	716,230,777	9,300,069,566	18,114,117,364	10,581,039,512	8,752,822,493		XXX	XXX	(b) 47,464,279,712	100.0	31,593,765,669	15,870,514,043
12.8 Line 12.7 as a % of Col. 9	1.5	19.6	38.2	22.3	18.4		XXX	XXX	100.0	XXX	66.6	33.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	525,436,773	3,132,877,210	5,782,414,041	5,702,808,722	4,127,904,740		19,271,441,486	38.9	19,095,969,664	40.2	19,271,441,486	XXX
13.2 NAIC 2	259,056,942	3,191,705,109	4,170,720,667	1,776,905,132	2,221,135,920		11,619,523,770	23.4	11,632,962,479	24.5	11,619,523,770	XXX
13.3 NAIC 3	8,045,361	127,548,209	101,091,523	82,019,674	72,849,894		391,554,661	0.8	649,731,297	1.4	391,554,661	XXX
13.4 NAIC 4	1,304,076	28,095,410	18,181,640	2,896,806	36,427,602		86,905,534	0.2	149,999,569	0.3	86,905,534	XXX
13.5 NAIC 5	295,407	13,355,797	169,669	18,808,375	24,015,637		56,644,885	0.1	24,602,979	0.1	56,644,885	XXX
13.6 NAIC 6	77,270	193,561	15,223	1,822,588	193,429		2,302,071	0.0	40,499,681	0.1	2,302,071	XXX
13.7 Totals	794,215,829	6,493,775,296	10,072,592,763	7,585,261,297	6,482,527,222		31,428,372,407	63.4	31,593,765,669	66.6	31,428,372,407	XXX
13.8 Line 13.7 as a % of Col. 7	2.5	20.7	32.0	24.1	20.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.6	13.1	20.3	15.3	13.1		63.4	XXX	XXX	XXX	63.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	427,214,596	1,973,801,670	3,640,260,729	1,969,767,088	1,279,534,905		9,290,578,988	18.7	8,186,913,747	17.2	XXX	9,290,578,988
14.2 NAIC 2	154,263,022	1,368,613,562	4,793,128,643	1,243,701,070	450,354,889		8,010,061,186	16.2	6,780,663,773	14.3	XXX	8,010,061,186
14.3 NAIC 3	7,635,536	201,841,605	466,645,525	77,894,515	4,739,254		758,756,435	1.5	859,253,905	1.8	XXX	758,756,435
14.4 NAIC 4	14,424,528	30,946,123	4,599,880	3,814,101	7,480,082		61,264,714	0.1	39,012,550	0.1	XXX	61,264,714
14.5 NAIC 5		3,809,727					3,809,727	0.0			XXX	3,809,727
14.6 NAIC 6		(1)			3,592,251		3,592,250	0.0	4,670,068	0.0	XXX	3,592,250
14.7 Totals	603,537,682	3,579,012,686	8,904,634,777	3,295,176,774	1,745,701,381		18,128,063,300	36.6	15,870,514,043	33.4	XXX	18,128,063,300
14.8 Line 14.7 as a % of Col. 7	3.3	19.7	49.1	18.2	9.6		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	7.2	18.0	6.6	3.5		36.6	XXX	XXX	XXX	XXX	36.6

(a) Includes $ 13,276,219,648 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... 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 $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 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 $ 187,354,791 ; NAIC 2 $ 33,000,000 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	337,598	141,527,500	10,353,767	5,693,691		XXX	157,912,556	0.3	8,588,143	0.0	157,912,556	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	337,598	141,527,500	10,353,767	5,693,691		XXX	157,912,556	0.3	8,588,143	0.0	157,912,556	
2. All Other Governments												
2.01 Issuer Obligations		14,968,181	50,655,074	109,074,388	27,602,700	XXX	202,300,343	0.4	222,870,135	0.5	121,822,377	80,477,966
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		14,968,181	50,655,074	109,074,388	27,602,700	XXX	202,300,343	0.4	222,870,135	0.5	121,822,377	80,477,966
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	4,396,689	7,000,000	66,462,821	242,291,802	25,950,000	XXX	346,101,312	0.7	338,066,418	0.7	346,101,312	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	4,396,689	7,000,000	66,462,821	242,291,802	25,950,000	XXX	346,101,312	0.7	338,066,418	0.7	346,101,312	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	137,289,411	57,478,014	487,796,507	544,340,282	101,319,546	XXX	1,328,223,760	2.7	1,248,765,359	2.6	1,328,223,760	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	137,289,411	57,478,014	487,796,507	544,340,282	101,319,546	XXX	1,328,223,760	2.7	1,248,765,359	2.6	1,328,223,760	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	118,003,106	152,936,697	627,452,105	1,697,738,567	468,259,449	XXX	3,064,389,924	6.2	3,515,283,907	7.4	3,059,442,739	4,947,185
5.02 Residential Mortgage-Backed Securities	18,561,873	147,841,163	163,779,087	241,756,860	1,587,325	XXX	573,526,308	1.2	625,710,720	1.3	573,526,308	
5.03 Commercial Mortgage-Backed Securities	8,539,696	43,979,007	251,724,457	118,860,919	1,146,733	XXX	424,250,812	0.9	419,554,713	0.9	424,250,812	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	145,104,675	344,756,867	1,042,955,649	2,058,356,346	470,993,507	XXX	4,062,167,044	8.2	4,560,549,340	9.6	4,057,219,859	4,947,185
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	615,492,997	5,972,782,243	9,451,226,295	6,866,073,004	6,976,525,860	XXX	29,882,100,399	60.3	28,503,569,008	60.1	20,275,883,877	9,606,216,522
6.02 Residential Mortgage-Backed Securities	172,385,203	417,681,293	265,704,508	305,285,320	138,227,301	XXX	1,299,283,625	2.6	1,040,450,210	2.2	664,945,818	634,337,807
6.03 Commercial Mortgage-Backed Securities	77,029,092	2,183,743,475	2,516,374,601	347,715,144	49,121,825	XXX	5,173,984,137	10.4	5,098,250,502	10.7	3,465,321,173	1,708,662,964
6.04 Other Loan-Backed and Structured Securities	195,362,232	739,191,394	5,002,432,721	318,553,309	341,941,320	XXX	6,597,480,976	13.3	6,206,214,619	13.1	951,630,850	5,645,850,126
6.05 Totals	1,060,269,524	9,313,398,405	17,235,738,125	7,837,626,777	7,505,816,306	XXX	42,952,849,137	86.7	40,848,484,339	86.1	25,357,781,718	17,595,067,419
7. Hybrid Securities												
7.01 Issuer Obligations			20,609,753		77,518,858	XXX	98,128,611	0.2	98,581,286	0.2	20,609,753	77,518,858
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			20,609,753		77,518,858	XXX	98,128,611	0.2	98,581,286	0.2	20,609,753	77,518,858
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	50,355,614	193,659,013	62,655,841	83,054,784	19,027,686	XXX	408,752,938	0.8	138,374,697	0.3	38,701,071	370,051,867
10.03 Totals	50,355,614	193,659,013	62,655,841	83,054,784	19,027,686	XXX	408,752,938	0.8	138,374,697	0.3	38,701,071	370,051,867
11. Total Bonds Current Year												
11.01 Issuer Obligations	875,519,801	6,346,692,635	10,714,556,322	9,465,211,734	7,677,176,413	XXX	35,079,156,905	70.8	XXX	XXX	25,309,996,374	9,769,160,531
11.02 Residential Mortgage-Backed Securities	190,947,076	565,522,456	429,483,595	547,042,180	139,814,626	XXX	1,872,809,933	3.8	XXX	XXX	1,238,472,126	634,337,807
11.03 Commercial Mortgage-Backed Securities	85,568,788	2,227,722,482	2,768,099,058	466,576,063	50,268,558	XXX	5,598,234,949	11.3	XXX	XXX	3,889,571,985	1,708,662,964
11.04 Other Loan-Backed and Structured Securities	195,362,232	739,191,394	5,002,432,721	318,553,309	341,941,320	XXX	6,597,480,976	13.3	XXX	XXX	951,630,850	5,645,850,126
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	50,355,614	193,659,013	62,655,841	83,054,784	19,027,686	XXX	408,752,938	0.8	XXX	XXX	38,701,071	370,051,867
11.08 Totals	1,397,753,511	10,072,787,980	18,977,227,537	10,880,438,070	8,228,228,603		49,556,435,701	100.0	XXX	XXX	31,428,372,406	18,128,063,295
11.09 Line 11.08 as a % of Col. 7	2.8	20.3	38.3	22.0	16.6		100.0	XXX	XXX	XXX	63.4	36.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	460,547,595	6,169,230,775	10,317,354,136	8,713,612,052	8,274,979,698	XXX	XXX	XXX	33,935,724,256	71.5	25,392,957,431	8,542,766,825
12.02 Residential Mortgage-Backed Securities	120,322,662	514,641,132	386,806,071	502,651,309	141,739,756	XXX	XXX	XXX	1,666,160,930	3.5	1,445,262,189	220,898,741
12.03 Commercial Mortgage-Backed Securities	22,586,743	1,773,126,734	3,282,307,672	394,410,603	45,373,463	XXX	XXX	XXX	5,517,805,215	11.6	3,709,113,150	1,808,692,065
12.04 Other Loan-Backed and Structured Securities	112,773,775	767,963,617	4,088,487,422	946,260,231	290,729,574	XXX	XXX	XXX	6,206,214,619	13.1	1,046,432,896	5,159,781,723
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans		75,107,306	39,162,067	24,105,324		XXX	XXX	XXX	138,374,697	0.3		138,374,697
12.08 Totals	716,230,775	9,300,069,564	18,114,117,368	10,581,039,519	8,752,822,491		XXX	XXX	47,464,279,717	100.0	31,593,765,666	15,870,514,051
12.09 Line 12.08 as a % of Col. 9	1.5	19.6	38.2	22.3	18.4		XXX	XXX	100	XXX	66.6	33.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	542,413,457	4,566,398,287	7,038,830,886	6,823,438,828	6,338,914,916	XXX	25,309,996,374	51.1	25,392,957,431	53.5	25,309,996,374	XXX
13.02 Residential Mortgage-Backed Securities	143,153,608	431,371,031	279,963,144	328,486,586	55,497,756	XXX	1,238,472,125	2.5	1,445,262,189	3.0	1,238,472,125	XXX
13.03 Commercial Mortgage-Backed Securities	14,980,014	1,187,397,832	2,251,659,153	392,927,989	42,606,998	XXX	3,889,571,986	7.8	3,709,113,150	7.8	3,889,571,986	XXX
13.04 Other Loan-Backed and Structured Securities	60,668,750	308,608,145	496,438,509	40,407,894	45,507,552	XXX	951,630,850	1.9	1,046,432,896	2.2	951,630,850	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans	33,000,000		5,701,071			XXX	38,701,071	0.1			38,701,071	XXX
13.08 Totals	794,215,829	6,493,775,295	10,072,592,763	7,585,261,297	6,482,527,222		31,428,372,406	63.4	31,593,765,666	66.6	31,428,372,406	XXX
13.09 Line 13.08 as a % of Col. 7	2.5	20.7	32.0	24.1	20.6		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.6	13.1	20.3	15.3	13.1		63.4	XXX	XXX	XXX	63.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	333,106,344	1,780,294,348	3,675,725,436	2,641,772,906	1,338,261,497	XXX	9,769,160,531	19.7	8,542,766,825	18.0	XXX	9,769,160,531
14.02 Residential Mortgage-Backed Securities	47,793,468	134,151,425	149,520,451	218,555,594	84,316,870	XXX	634,337,808	1.3	220,898,741	0.5	XXX	634,337,808
14.03 Commercial Mortgage-Backed Securities	70,588,774	1,040,324,650	516,439,905	73,648,074	7,661,560	XXX	1,708,662,963	3.4	1,808,692,065	3.8	XXX	1,708,662,963
14.04 Other Loan-Backed and Structured Securities	134,693,482	430,583,249	4,505,994,212	278,145,415	296,433,768	XXX	5,645,850,126	11.4	5,159,781,723	10.9	XXX	5,645,850,126
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	17,355,614	193,659,013	56,954,770	83,054,784	19,027,686	XXX	370,051,867	0.7	138,374,697	0.3	XXX	370,051,867
14.08 Totals	603,537,682	3,579,012,685	8,904,634,774	3,295,176,773	1,745,701,381		18,128,063,295	36.6	15,870,514,051	33.4	XXX	18,128,063,295
14.09 Line 14.08 as a % of Col. 7	3.3	19.7	49.1	18.2	9.6		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.2	7.2	18.0	6.6	3.5		36.6	XXX	XXX	XXX	XXX	36.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	57,831,217	57,831,217			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium	29,303	29,303			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	57,801,914	57,801,914			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	57,801,914	57,801,914			

(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)		428,979,750
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	781,606,455	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(1,272,286)	780,334,169
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19		
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		645,024,922
6.	Considerations received/(paid) on terminations, Section 2, Column 15		645,024,922
7.	Amortization:		
	7.1 Section 1, Column 19	(389,362,058)	
	7.2 Section 2, Column 21	(425,254,740)	(814,616,798)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		394,697,121
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		394,697,121

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	394,697,120	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		394,697,120
4.	Part D, Section 1, Column 5	412,546,021	
5.	Part D, Section 1, Column 6	(17,848,901)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,284,814,692	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,284,814,692
10.	Part D, Section 1, Column 8	1,357,133,233	
11.	Part D, Section 1, Column 9	(72,318,541)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	332,161,306	33,101,418	299,059,888	
2. Cost of cash equivalents acquired	17,447,242,381	6,863,190,571	10,584,051,810	
3. Accrual of discount	3,403,839	3,403,839		
4. Unrealized valuation increase (decrease)	(76,000)		(76,000)	
5. Total gain (loss) on disposals	18,000		18,000	
6. Deduct consideration received on disposals	16,369,264,564	6,737,142,951	9,632,121,613	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,413,484,962	162,552,877	1,250,932,085	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,413,484,962	162,552,877	1,250,932,085	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0AG1000	0	SELAH	WA		12/20/2018	4.600	11,000,000						38,115,000	09/01/2018
0AG1001	0	COLUMBIA BASIN	WA		12/20/2018	4.600	7,000,000						23,984,800	09/10/2018
0AG1002	0	BURBANK VALLEY	WA		12/20/2018	4.600	7,000,000						18,172,000	09/05/2018
0AG1003	0	OTHELLO	WA		01/03/2019	6.520	3,801,921						7,500,000	12/01/2017
0AG1004	0	MILBANK	SD		01/11/2019	6.250	3,387,619						6,300,000	12/01/2018
0AG1007	0	JEFFERSON	OR		04/26/2019	7.000	3,525,345						15,138,542	03/01/2019
0AG1008	0	TURNER	OR		04/26/2019	7.750	3,405,370						15,138,542	03/01/2019
0AG1010	0	MADERA	CA		10/31/2019	4.990	500,000						1,000,000	08/30/2019
0AG1011	0	MADERA	CA		10/31/2019	4.990	950,000						2,400,000	08/30/2019
0AG1013	0	ST JOHN	KS		12/30/2019	4.600	10,733,249						19,515,000	12/01/2019
0199999. Mortgages in good standing - Farm Mortgages							51,303,504						147,263,884	XXX
990AMH1	0	JONESBORO	GA		07/31/2019	3.556	5,000,000						6,666,667	06/30/2019
990CCN1	0	CINCINNATTI	OH		03/02/2018	4.850	9,288,299						1,196,244	03/02/2018
990CSFR	0	FORT MYERS	FL		08/16/2018	4.032	6,600,142						9,744,237	08/17/2018
990GOR1	0	CLEARWATER	TX		06/29/2018	4.633	8,352,648		5,019				29,981,523	06/29/2018
990GOR2	0	CHARLOTTE	FL		07/09/2018	4.633	13,904,428		7,555				18,014,997	07/09/2018
990HPA1	0	VARIOUS	CA		07/25/2018	3.886	4,740,016						6,792,732	07/25/2018
990HPA2	0	ORLANDO	FL		05/16/2019	4.115	4,895,240						7,469,704	02/28/2019
990RIV3	0	GRESHAM	OR		06/28/2018	8.750	67,575						102,000	04/18/2018
990SFR1	0	ATLANTA	GA		04/10/2019	4.481	11,817,379						16,408,923	04/01/2019
0399999. Mortgages in good standing - Residential mortgages-all other							64,665,727		12,574				96,377,027	XXX
0900131		SOLON	OH		01/30/2003	6.500	117,377						4,500,000	01/09/2003
0900189		SPOKANE	WA		08/01/2003	5.750	81,169						1,760,000	07/02/2003
0900208		DUBLIN	OH		10/07/2003	5.875	88,743						1,720,000	09/19/2003
0900209		COLUMBUS	OH		10/07/2003	5.875	177,487						2,900,000	09/19/2003
0900249		ALICE	TX		04/15/2004	6.400	356,444						3,500,000	01/16/2004
0900292		AMMON	ID		05/27/2004	5.750	367,324						4,400,000	04/17/2004
0900413		OREM	UT		03/18/2005	5.900	111,397						3,200,000	02/03/2005
0900447		MEMPHIS	TN		05/10/2005	5.800	457,990						2,700,000	03/17/2005
0900509		ALBUQUERQUE	NM		09/15/2005	5.800	411,307						2,481,000	07/13/2005
0900510		ALBUQUERQUE	NM		09/15/2005	5.800	191,363						1,140,000	07/13/2005
0900513		DORAVILLE	GA		09/19/2005	6.000	71,399						1,730,000	09/08/2005
0900561		SOUTHFIELD	MI		12/15/2005	5.250	5,069,889						9,350,000	11/09/2005
0900588		CAREFREE	AZ		02/21/2006	6.160	177,500						4,200,000	12/12/2005
0900589		SCOTTSDALE	AZ		04/13/2006	6.160	152,001						4,500,000	12/28/2005
0900590		MESA	AZ		02/21/2006	6.160	171,719						4,800,000	02/12/2006
0900678		FOUNTAIN HILL	AZ		05/11/2006	5.500	999,668						1,500,000	01/31/2015
0900755		TUALATIN	OR		10/11/2006	6.450	419,357						3,230,000	09/11/2006
0900767		ANN ARBOR	MI		04/30/2007	6.250	869,432						5,270,000	04/01/2007
0900783		GARDENDALE	AL		02/16/2007	6.250	319,358						1,500,000	01/31/2007
0900863		MADISON HEIGHTS	MI		09/12/2007	6.580	523,068						2,080,000	08/01/2007
0900864		BRIGHTON	MI		09/12/2007	6.580	1,004,290						3,490,000	08/01/2007
0900869		BAKERSFIELD	CA		10/03/2007	6.570	482,509						5,120,000	09/14/2007
0900932		DALLAS	TX		12/13/2007	6.200	597,801						1,880,000	11/19/2007
0900984		MARTINSBURG	WV		03/17/2008	6.100	831,531						8,940,000	02/26/2008
0901003		JACKSONVILLE	FL		06/06/2008	6.100	1,604,963						5,190,000	04/01/2008
0901018		UPPER MARLBOROUGH	MD		05/30/2008	6.100	3,623,110						20,700,000	05/01/2008
0901057		WILSON	NC		07/15/2008	6.150	402,099						1,910,000	06/06/2008
0901094		PINEVILLE	NC		08/28/2008	6.430	619,590						4,300,000	06/19/2008
0901114		WIXOM	MI		12/17/2008	6.400	1,780,088						4,750,000	06/01/2009
0901172		BETHESDA	MD		07/30/2009	7.000	1,713,761						8,800,000	06/02/2009
0901180		JONESBORO	AR		12/02/2009	7.250	1,898,830						3,860,000	08/26/2009

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901187		DALLAS	TX		08/17/2009	7.000	691,494						2,185,000	06/29/2009
0901195		MARTINSBURG	WV		11/09/2009	7.000	1,862,069						8,040,000	09/22/2009
0901205		AUSTIN	TX		10/30/2009	4.500	1,602,632						10,100,000	12/22/2014
0901207		HICKORY	NC		10/29/2009	4.950	700,802						5,935,000	09/10/2009
0901223		PASADENA	CA		01/28/2010	6.650	3,419,987						16,970,000	11/12/2009
0901228		BEACHWOOD	OH		12/15/2009	7.000	534,520						3,800,000	11/17/2009
0901233		OVERLAND PARK	KS		02/01/2010	6.650	2,140,612						9,900,000	01/06/2010
0901246		CHARLOTTE	NC		03/15/2010	5.000	834,552						2,920,000	02/16/2010
0901253		SALT LAKE CITY	UT		04/13/2010	6.750	1,705,285						4,800,000	03/29/2010
0901254		BRECKSVILLE	OH		04/19/2010	6.650	4,016,018						7,700,000	02/26/2010
0901261		HELENA	MT		05/06/2010	6.750	172,040						610,000	04/14/2010
0901262		BETHANY	OK		05/06/2010	6.750	199,075						670,000	04/20/2010
0901290		VANDALIA	OH		08/05/2010	6.500	1,163,433						4,000,000	06/24/2010
0901293		JACKSONVILLE	FL		08/12/2010	6.750	1,838,574						5,830,000	07/18/2010
0901294		INDIANAPOLIS	IN		07/01/2010	6.450	1,605,873						4,250,000	06/02/2010
0901304		AUSTINTOWN	OH		08/19/2010	6.350	1,810,843						3,560,000	07/16/2010
0901305		OREM	UT		07/01/2010	6.250	3,179,009						11,600,000	06/15/2010
0901306		SANTA FE	NM		07/06/2010	6.375	481,962						1,370,000	06/17/2010
0901307		ALBUQUERQUE	NM		07/06/2010	6.375	803,269						1,750,000	06/24/2010
0901308		ALBUQUERQUE	NM		07/06/2010	6.375	803,269						2,390,000	06/25/2010
0901314		PHOENIX	AZ		09/08/2010	6.500	2,114,757						7,350,000	08/04/2010
0901322		JACKSON	MS		10/29/2010	6.100	2,498,221						4,900,000	09/01/2010
0901325		BEAUMONT	TX		12/02/2010	6.250	326,583						1,840,000	09/15/2010
0901326		SPARKS	NV		10/19/2010	6.100	1,647,114						3,900,000	08/13/2010
0901331		CARROLLTON	TX		10/08/2010	6.000	734,053						2,100,000	10/01/2010
0901334		CLEVELAND	OH		12/09/2010	6.000	993,965						3,300,000	10/22/2010
0901345		RANCHO SANTA MARGARITA	CA		12/20/2010	5.900	971,160						3,016,000	10/11/2010
0901354		POMPANO BEACH	FL		12/17/2010	5.750	1,086,587						3,150,000	11/09/2010
0901355		PENNSAUKEN	NJ		12/09/2010	5.750	310,885						1,600,000	11/02/2010
0901356		MONTCLAIR	CA		03/01/2011	5.650	1,123,749						6,000,000	12/17/2010
0901361		LINCOLN	NE		02/01/2011	5.900	1,341,189						3,565,000	12/28/2010
0901366		EL PASO	TX		11/22/2010	5.900	721,719						2,175,000	10/07/2010
0901368		HOUSTON	TX		01/13/2011	5.900	1,039,619						2,600,000	12/20/2010
0901371		BOULDER	CO		01/14/2011	5.500	1,432,890						3,070,000	12/02/2010
0901386		CONROE	TX		02/22/2011	5.750	935,210						1,750,000	01/20/2011
0901395		EUGENE	OR		02/22/2011	5.800	4,031,231						9,750,000	01/11/2011
0901398		STROUDSBURG	PA		01/31/2011	5.500	2,280,840						6,000,000	12/31/2010
0901403		TEMPE	AZ		02/28/2011	5.750	1,099,867						5,100,000	01/25/2011
0901417		CINCINNATI	OH		04/04/2011	5.890	1,007,546						2,970,000	02/22/2011
0901424		PINEVILLE	NC		03/17/2011	5.750	1,554,629						3,390,000	02/04/2011
0901432		MONROE	NC		04/12/2011	5.900	1,075,336						3,340,000	03/23/2011
0901436		SWEDESBORO	NJ		04/07/2011	5.850	893,287						1,875,000	02/18/2011
0901437		SWEDESBORO	NJ		03/30/2011	5.850	2,105,024						4,125,000	02/18/2011
0901444		NATIONAL CITY	CA		06/13/2011	5.920	722,925						2,500,000	03/11/2011
0901445		HEBRON	KY		05/11/2011	5.910	542,290						1,480,000	04/19/2011
0901456		OMAHA	NE		05/31/2011	5.780	1,430,809						3,600,000	05/11/2011
0901458		RIVERSIDE	CA		06/23/2011	5.840	2,204,431						6,500,000	04/29/2011
0901462		STOW	OH		06/09/2011	5.750	2,935,867						5,850,000	05/20/2011
0901472		MAYFIELD HEIGHTS	OH		07/28/2011	5.650	899,173						5,000,000	06/06/2011
0901474		MONTCLAIR	CA		08/11/2011	5.660	4,124,366						11,500,000	07/14/2011
0901475		HUNTSVILLE	AL		06/30/2011	5.750	821,803						2,350,000	06/07/2011
0901480		MILWAUKEE	WI		07/12/2011	5.600	1,851,691						3,300,000	06/01/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901482		JACKSON	MS		07/21/2011	5.600	555,153						1,425,000	06/02/2011
0901484		WEST ALLIS	WI		07/19/2011	5.500	481,085						3,000,000	06/16/2011
0901486		BOULDER	CO		12/06/2011	5.600	1,484,167						3,150,000	10/28/2011
0901514		GLENDALE	WI		09/23/2011	5.600	2,348,816						4,075,000	07/19/2011
0901521		TAYLORSVILLE	UT		09/30/2011	5.600	1,358,963						3,600,000	08/23/2011
0901523		KNOXVILLE	TN		09/30/2011	5.600	477,632						4,200,000	08/31/2011
0901528		EDEN PRAIRIE	MN		09/26/2011	4.250	1,501,632						5,620,000	03/06/2015
0901534		SAN ANTONIO	TX		09/12/2011	4.700	1,104,174						4,900,000	07/16/2015
0901535		SALT LAKE CITY	UT		10/18/2011	4.500	758,059						2,900,000	07/14/2015
0901538		KIRKLAND	WA		12/02/2011	5.600	822,378						2,475,000	09/19/2011
0901542		DRAPER	UT		12/15/2011	5.600	1,838,719						3,900,000	11/16/2011
0901557		CHARLOTTE	NC		02/06/2012	5.350	856,842						1,410,000	01/10/2012
0901559		TACOMA	WA		02/15/2012	5.350	3,617,395						9,000,000	12/15/2011
0901560		TACOMA	WA		02/15/2012	5.350	1,919,433						5,200,000	12/15/2011
0901571		HARRISON CITY	PA		04/30/2012	5.100	7,595,034						13,900,000	03/20/2012
0901575		ABERDEEN	NC		04/26/2012	5.000	6,813,428						13,230,000	04/06/2012
0901579		JACKSON	MS		04/17/2012	5.100	5,220,132						9,200,000	03/14/2012
0901583		WIXOM	MI		04/19/2012	5.000	634,120						1,700,000	03/19/2012
0901585		DRAPER	UT		03/30/2012	4.950	404,096						2,460,000	03/07/2012
0901586		FOUNTAIN VALLEY	CA		05/10/2012	4.850	728,930						1,950,000	04/03/2012
0901602		TIGARD	OR		06/13/2012	4.850	1,383,775						4,700,000	05/07/2012
0901603		ALISA VIEJO	CA		05/31/2012	4.750	3,270,770						7,900,000	05/11/2012
0901606		ATLANTA	GA		06/13/2012	4.900	1,325,715						2,760,000	04/16/2012
0901608		BRENTWOOD	TN		05/31/2012	4.750	2,549,713						4,500,000	04/19/2012
0901610		SPRINGFIELD	MO		06/27/2012	5.100	1,343,196						2,800,000	06/11/2012
0901611		PENNSAUKEN	NJ		05/18/2012	5.000	1,214,141						2,300,000	02/10/2012
0901613		LOS ANGELES	CA		06/28/2012	5.000	1,320,945						3,800,000	05/17/2012
0901616		ANDERSON	IN		07/12/2012	4.750	4,084,776						8,500,000	05/15/2012
0901617		JACKSON	MS		06/28/2012	5.000	1,406,023						3,690,000	05/21/2012
0901618		ORANGE	CA		06/27/2012	4.850	1,027,944						2,500,000	05/23/2012
0901622		MINNEAPOLIS	MN		07/10/2012	5.000	1,241,735						2,850,000	05/23/2012
0901625		RIVERVIEW	FL		08/28/2012	4.950	2,941,485						6,900,000	06/15/2012
0901632		SOMERSET	KY		09/07/2012	5.000	2,471,690						5,650,000	07/20/2012
0901633		DULUTH	GA		10/04/2012	5.000	2,330,754						4,700,000	09/14/2012
0901636		PASADENA	CA		09/04/2012	4.600	3,376,534						11,100,000	08/01/2012
0901641		JOHNSON CITY	TN		09/10/2012	4.650	5,775,677						13,300,000	08/16/2012
0901642		LOGAN	UT		09/11/2012	4.650	4,826,816						9,260,000	07/18/2012
0901643		SNELVILLE	GA		10/01/2012	4.850	867,495						2,300,000	08/01/2012
0901644		KALAMAZOO	MI		09/20/2012	4.750	1,477,455						4,710,000	08/14/2012
0901645		WEST SENECA	NY		10/18/2012	4.650	1,973,877						4,350,000	07/14/2012
0901646		BENICIA	CA		09/05/2012	5.000	613,767						2,790,000	07/17/2002
0901648		FOUNTAIN VALLEY	CA		09/10/2012	4.600	945,429						2,900,000	08/20/2012
0901651		MILL VALLEY	CA		09/25/2012	4.850	1,787,206						6,020,000	08/22/2012
0901654		CAMARILLO	CA		09/28/2012	4.500	1,175,306						3,300,000	08/08/2012
0901655		CITY OF LEON VALLEY	TX		10/10/2012	4.750	887,465						2,000,000	09/03/2012
0901661		PINSON	AL		11/20/2012	4.550	2,805,832						6,525,000	09/26/2012
0901664		LEXINGTON	KY		11/01/2012	4.500	2,599,218						5,500,000	09/19/2012
0901665		ATLANTA	GA		11/13/2012	4.500	1,897,660						4,700,000	10/30/2012
0901667		GRAFTON	WI		11/08/2012	4.500	1,191,672						2,350,000	09/04/2012
0901668		FOLSOM	PA		12/18/2012	4.500	1,225,274						3,200,000	10/26/2012
0901673		DRAPER	UT		11/21/2012	4.500	930,227						2,400,000	10/18/2012
0901674		LEXINGTON	KY		11/19/2012	4.350	3,211,786						5,575,000	10/25/2012

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0901675		MINNEAPOLIS	MN		12/18/2012	4.630	2,432,730						4,600,000	12/14/2012
0901676		STERLING HEIGHTS	MI		12/21/2012	4.550	2,442,448						5,750,000	10/26/2012
0901677		WIXOM	MI		12/21/2012	4.500	2,941,397						5,375,000	10/26/2012
0901678		BROKEN ARROW	OK		12/12/2012	4.550	1,283,912						2,700,000	11/05/2012
0901679		PHENIX CITY	AL		12/14/2012	4.600	2,099,694						5,200,000	11/07/2012
0901682		MARYVILLE	TN		12/13/2012	4.500	1,773,353						3,850,000	11/29/2012
0901683		NEW BERLIN	WI		12/28/2012	4.250	8,439,668						16,740,000	11/27/2012
0901686		REDMOND	WA		12/20/2012	4.350	1,734,343						4,600,000	11/06/2012
0901687		LYNNWOOD	WA		12/20/2012	4.350	949,759						2,400,000	11/06/2012
0901688		NEW HOPE	MN		12/27/2012	4.650	1,240,957						2,400,000	11/06/2012
0901689		SOMERSET	NJ		01/07/2013	4.500	1,662,617						6,800,000	11/15/2012
0901690		AMERICAN FORK	UT		12/27/2012	4.500	2,196,878						4,020,000	11/06/2012
0901691		ST CLOUD	MN		12/20/2012	4.450	2,194,120						4,100,000	11/28/2012
0901693		CINCINNATI	OH		12/27/2012	4.260	565,684		10,301				6,710,000	11/07/2012
0901695		BENSALEM	PA		01/08/2013	4.350	6,714,664						14,150,000	12/21/2012
0901697		DURHAM	NC		02/25/2013	4.750	1,470,950						3,400,000	12/07/2012
0901699		FLORENCE	KY		01/24/2013	4.250	1,018,632						4,360,000	12/04/2012
0901700		FRANKLIN	TN		02/19/2013	4.500	1,070,954						2,900,000	01/13/2013
0901701		SNYDER	TX		02/20/2013	4.850	1,690,761						3,750,000	01/04/2013
0901703		PACE	FL		02/01/2013	4.500	2,577,056						4,500,000	12/04/2012
0901704		TOWN OF PERINTON	NY		01/28/2013	4.600	1,160,280						2,525,000	12/17/2012
0901705		KENNESAW	GA		01/09/2013	4.650	1,734,231						4,190,000	12/04/2012
0901707		TUCSON	AZ		03/28/2013	4.600	4,631,491						10,850,000	02/13/2013
0901708		ORANGE	CA		01/30/2013	4.250	2,271,860						6,100,000	01/04/2013
0901709		MINNEAPOLIS	MN		02/12/2013	4.250	3,916,811						9,000,000	01/18/2013
0901710		ROCK HALL	MD		01/29/2013	4.350	79,057						2,275,000	01/05/2013
0901711		COMMERCE TOWNSHIP	MI		02/28/2013	4.350	1,080,333						3,200,000	12/28/2012
0901713		CRESTVIEW HILLS	KY		02/26/2013	4.250	1,373,124		10,130				5,500,000	01/22/2013
0901714		ST LOUIS PARK	MN		03/20/2013	4.450	1,879,599						3,890,000	02/01/2013
0901716		KENNESAW	GA		02/28/2013	4.350	1,038,812						2,045,000	01/16/2013
0901717		WEST PALM BEACH	FL		03/05/2013	4.250	2,658,667						8,900,000	02/06/2013
0901718		WOODSIDE	NY		03/25/2013	4.150	5,680,275						11,000,000	03/04/2013
0901719		GLENDALE	WI		03/28/2013	4.250	2,078,242						4,000,000	01/24/2013
0901720		WASHINGTON	DC		03/11/2013	4.250	3,408,317						7,600,000	01/23/2013
0901721		TAKOMA PARK	MD		03/11/2013	4.250	1,246,945						3,200,000	01/18/2013
0901722		CHICAGO	IL		05/17/2013	4.500	1,416,861						5,900,000	03/21/2013
0901725		MINNETONKA	MN		04/01/2013	3.850	3,434,668						11,670,000	02/12/2013
0901726		MINNETONKA	MN		04/01/2013	3.850	3,434,668						12,910,000	02/12/2013
0901730		BLAINE	MN		04/01/2013	3.850	2,747,735						13,800,000	02/07/2013
0901731		SAN ANTONIO	TX		04/18/2013	4.600	1,282,258						2,500,000	03/05/2013
0901734		ROMEOVILLE	IL		04/30/2013	4.150	1,035,559						2,590,000	02/22/2013
0901735		FOUNTAIN VALLEY	CA		04/10/2013	3.890	1,322,216						9,500,000	03/12/2013
0901736		PLANTATION	FL		04/11/2013	4.250	2,106,611						10,900,000	03/24/2013
0901738		HIGHLAND PARK	IL		04/16/2013	4.150	2,911,116						6,350,000	03/08/2013
0901743		EAGAN	MN		04/01/2013	4.250	1,368,349						3,520,000	01/07/2016
0901744		ROSWELL	GA		04/30/2013	4.350	5,368,973						13,000,000	03/27/2018
0901745		MANSFIELD	TX		05/16/2013	4.360	988,009						2,400,000	04/15/2013
0901746		MOBILE	AL		05/24/2013	4.350	791,548						2,000,000	03/17/2013
0901748		SOUTH JORDAN	UT		05/22/2013	4.000	2,493,151						5,100,000	04/25/2013
0901749		SAN DIEGO	CA		06/25/2013	4.150	2,467,939						5,215,000	06/15/2013
0901751		HAMBURG	NY		05/09/2013	4.450	820,658						1,800,000	03/25/2013
0901752		LEE'S SUMMIT	MO		04/23/2013	4.000	3,792,902						6,470,000	03/06/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901753		KIRKLAND	WA		04/30/2013	3.850	1,151,400						4,200,000	03/24/2013
0901754		NOVI	MI		05/15/2013	4.450	878,364						1,650,000	04/24/2013
0901755		DEERFIELD	IL		05/22/2013	4.150	2,001,833						3,750,000	03/08/2013
0901757		WOODBRIDGE	VA		05/31/2013	4.280	874,366						1,730,000	03/19/2013
0901760		SPRING	TX		05/30/2013	4.250	2,399,642						4,180,000	05/02/2013
0901761		FAIRFIELD	OH		05/15/2013	3.950	2,423,763						7,540,000	04/08/2013
0901762		CINCINNATI	OH		05/15/2013	3.950	1,211,882						3,920,000	04/08/2013
0901763		WHITEFISH BAY	WI		06/06/2013	3.900	1,757,725						4,000,000	05/13/2013
0901764		MOBILE	AL		06/18/2013	4.250	1,246,103						3,620,000	05/07/2013
0901766		LA PUENTE	CA		06/03/2013	3.950	652,025						15,150,000	04/26/2013
0901767		MILL VALLEY	CA		06/10/2013	4.400	759,762						2,270,000	04/22/2013
0901768		RAPID CITY	SD		06/05/2013	4.100	3,425,908						6,400,000	04/16/2013
0901769		SAINT JOHNS	FL		06/20/2013	4.150	2,601,466						6,750,000	05/06/2013
0901770		KANSAS CITY	MO		06/14/2013	4.100	4,252,317						10,140,000	05/15/2013
0901771		INDIANAPOLIS	IN		06/25/2013	4.150	960,255						2,100,000	05/07/2013
0901772		TORRANCE	CA		06/27/2013	4.000	1,662,331						3,900,000	05/19/2013
0901773		SOUTHAVEN	MS		07/08/2013	4.250	754,833						2,100,000	05/25/2013
0901775		PHOENIX	AZ		07/10/2013	4.150	3,229,192						6,500,000	05/13/2013
0901777		ROCKY MOUNT	NC		06/26/2013	4.250	1,890,366						4,700,000	04/29/2013
0901778		ALPHARETTA	GA		06/27/2013	4.350	1,086,423		2,574				2,150,000	05/13/2013
0901780		ORANGE	CA		06/28/2013	4.150	920,248						2,200,000	05/30/2013
0901781		CHARLOTTE	NC		07/19/2013	4.250	1,419,577						4,100,000	06/24/2013
0901782		AGOURA HILLS	CA		08/14/2013	3.950	1,705,859						9,000,000	07/12/2013
0901783		PLANTATION	FL		08/06/2013	4.150	1,430,121						4,300,000	06/07/2013
0901785		TUCSON	AZ		07/03/2013	4.350	2,191,412						3,950,000	06/18/2013
0901788		FERGUSON	MO		08/13/2013	3.900	4,390,724						10,800,000	07/09/2013
0901792		NEW BERLIN	WI		08/07/2013	3.850	2,490,786						4,700,000	06/04/2013
0901797		ELLISVILLE	MO		08/13/2013	3.900	6,690,627						13,000,000	07/12/2013
0901801		STONE MOUNTAIN	GA		08/14/2013	4.050	4,829,395						9,150,000	08/01/2013
0901802		NEWPORT NEWS	VA		08/01/2013	4.000	5,277,326						11,100,000	06/19/2013
0901803		HAMBURG	NY		08/15/2013	4.170	3,029,895						5,700,000	06/21/2013
0901804		WEST JORDAN	UT		08/27/2013	4.150	4,732,017						14,230,000	07/19/2013
0901805		BIRMINGHAM	AL		09/03/2013	4.550	6,601,073						13,950,000	07/16/2013
0901807		EL PASO	TX		09/05/2013	4.500	225,214						1,792,727	07/15/2013
0901808		ANN ARBOR	MI		08/29/2013	4.300	1,560,399						4,100,000	07/11/2013
0901809		PERRY	GA		07/31/2013	4.550	1,675,260						3,000,000	07/01/2013
0901814		TUSCON	AZ		09/26/2013	4.690	566,388						6,397,368	07/16/2013
0901815		ATLANTA	GA		09/10/2013	4.570	1,826,074						3,700,000	07/03/2013
0901818		SYRACUSE	NY		09/17/2013	4.620	2,165,709						3,675,000	07/31/2013
0901819		LAWRENCEVILLE	NJ		10/09/2013	4.650	1,881,868						4,000,000	08/14/2013
0901820		CARROLLTON	GA		09/26/2013	4.830	1,042,633						2,125,000	09/09/2013
0901821		ATHENS	GA		09/26/2013	4.830	1,829,181						3,600,000	09/04/2013
0901822		MIAMI	FL		09/25/2013	4.770	2,737,420						7,600,000	08/07/2012
0901823		EL PASO	TX		10/17/2013	4.770	2,372,097						5,720,000	09/04/2013
0901824		SPRING HILL	KS		10/03/2013	4.670	1,129,206						3,270,000	07/31/2013
0901825		RIVERSIDE	CA		10/10/2013	4.680	1,540,705						3,700,000	09/10/2013
0901826		BELLEVUE	WA		09/30/2013	4.660	983,498						4,700,000	08/13/2013
0901828		INDIANAPOLIS	IN		09/19/2013	4.630	2,882,257						5,750,000	08/26/2013
0901829		ADDISON	IL		10/10/2013	4.500	7,507,903						16,400,000	09/06/2013
0901830		BREA	CA		10/30/2013	4.490	2,131,075						5,100,000	09/12/2013
0901831		REDMOND	WA		10/07/2013	4.550	3,499,538						7,500,000	08/16/2013
0901835		LORTON	VA		11/21/2013	4.810	6,626,931						10,700,000	09/05/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901836		SAINT JOHNS	FL		10/03/2013	4.900	684,096						1,700,000	09/10/2013
0901837		SCOTTSDALE	AZ		10/24/2013	4.600	939,919						2,575,000	09/26/2013
0901838		SCOTTSDALE	AZ		10/24/2013	4.600	1,281,708						5,000,000	09/26/2013
0901839		SCOTTSDALE	AZ		10/24/2013	4.600	1,708,944						5,200,000	09/26/2013
0901842		MIDDLETON	WI		10/24/2013	4.670	5,648,037						11,900,000	09/09/2013
0901843		OAK RIDGE	NC		10/31/2013	4.650	7,099,777						14,600,000	09/03/2013
0901844		HOUSTON	TX		11/12/2013	5.150	1,118,706						2,160,000	10/14/2013
0901845		ORANGE	CA		11/06/2013	4.570	3,724,814						10,600,000	09/18/2013
0901846		MEMPHIS	TN		01/15/2014	4.840	8,009,416						14,600,000	11/05/2013
0901847		KENNESAW	GA		11/01/2013	5.060	1,617,132						3,350,000	10/02/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	1,859,845						5,181,496	09/30/2013
0901850		RIVERVIEW	FL		12/04/2013	5.040	831,267						1,979,167	10/22/2013
0901852		SANTA MONICA	CA		01/14/2014	5.090	1,123,477						3,113,514	10/03/2013
0901855		WITCHITA FALLS	TX		11/19/2013	5.150	1,394,366						2,900,000	10/10/2013
0901856		MURRELLS INLET	SC		01/08/2014	4.710	6,991,315						12,600,000	11/04/2013
0901857		NEW YORK	NY		11/22/2013	4.850	2,554,300						4,600,000	10/17/2013
0901861		LOUISVILLE	KY		01/02/2014	4.600	3,675,243						6,900,000	11/21/2013
0901862		FORT WORTH	TX		01/02/2014	4.900	1,180,239						3,640,000	10/25/2013
0901863		CHITTENANGO	NY		12/19/2013	4.900	2,235,978						4,800,000	11/06/2013
0901866		GERMANTOWN	WI		01/07/2014	4.600	1,518,277						4,888,889	10/22/2013
0901870		ST. PETER	MN		02/07/2014	4.850	2,300,777						4,190,000	12/12/2013
0901871		CHANHASSEN	MN		01/21/2014	4.690	4,114,720						8,780,000	12/05/2013
0901872		ARDMORE	PA		01/07/2014	4.730	1,100,934						2,000,000	11/13/2013
0901873		BROOKFIELD	WI		01/17/2014	4.500	8,829,345						15,650,000	06/23/2013
0901875		CHARLOTTE	NC		01/16/2014	4.750	1,252,554						2,150,000	12/12/2013
0901877		TUALATIN	OR		01/22/2014	4.750	2,972,213						5,900,000	05/06/2016
0901878		STONE MOUNTAIN	GA		01/22/2014	4.650	5,185,318						9,400,000	11/18/2013
0901881		VIRGINIA BEACH	VA		01/31/2014	4.910	1,424,103						2,930,000	12/14/2013
0901882		EXTON	PA		01/23/2014	5.000	639,588		2,164				2,268,452	11/22/2013
0901883		LOGAN	UT		04/14/2014	4.740	8,624,953						17,600,000	02/28/2014
0901887		FORT WAYNE	IN		03/17/2014	4.950	6,528,619						15,031,250	01/09/2014
0901888		COLORADO SPRINGS	CO		05/16/2014	5.030	3,795,683						7,250,000	12/31/2013
0901889		CORPUS CHRISTI	TX		03/20/2014	5.200	1,945,934						4,400,000	01/24/2014
0901891		KANNAPOLIS	NC		04/01/2014	5.090	2,623,127						4,350,000	03/03/2014
0901892		CHARLOTTE	NC		03/27/2014	5.010	1,746,055						5,090,000	02/24/2014
0901893		MIDLOTHIAN	VA		03/27/2014	4.840	1,944,756						3,700,000	02/19/2014
0901894		MARIETTA	GA		04/10/2014	5.050	3,624,549						7,190,000	01/27/2014
0901896		TUCSON	AZ		03/27/2014	4.900	1,623,744						3,750,000	02/10/2014
0901897		SNELLVILLE	GA		05/02/2014	4.700	1,744,262						4,100,000	03/18/2014
0901898		ODESSA	TX		04/30/2014	4.900	2,121,909						5,240,000	04/03/2014
0901899		ODESSA	TX		04/30/2014	4.900	2,425,039						5,890,000	04/03/2014
0901900		GAINESVILLE	FL		04/15/2014	4.900	3,624,652						8,100,000	03/25/2014
0901901		VICTORIA	TX		05/14/2014	4.870	1,742,607		4,036				3,240,000	03/19/2014
0901902		MEBANE	NC		05/01/2014	4.790	6,710,946						11,540,000	03/17/2014
0901903		INDIANAPOLIS	IN		06/27/2014	4.600	4,356,836						7,350,000	01/17/2014
0901906		WICHITA FALLS	TX		05/01/2014	4.500	6,537,290						10,650,000	03/19/2014
0901907		SOUTHAVEN	MS		05/14/2014	4.670	1,661,039						3,520,000	03/20/2014
0901911		NEW HUDSON	MI		06/02/2014	4.830	3,075,784						6,350,000	04/22/2014
0901912		BLOOMFIELD HILLS	MI		06/02/2014	4.930	3,236,685						7,000,000	04/24/2014
0901913		HOUSTON	TX		06/05/2014	4.800	3,241,415						6,200,000	04/24/2014
0901914		DENVER	CO		05/01/2014	4.630	2,749,503						5,950,000	04/08/2014
0901915		GAINESVILLE	FL		06/25/2014	4.730	4,729,180						10,055,000	05/02/2014

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0901916		CRANBURY	NJ		09/09/2014	4.500	835,947						6,065,217	05/21/2014
0901917		RIALTO	CA		06/16/2014	4.650	3,820,279						13,840,000	05/13/2014
0901919		KATY	TX		07/21/2014	4.730	3,286,256						6,000,000	05/13/2014
0901920		FORT WORTH	TX		10/01/2014	4.680	6,828,211						15,350,000	05/04/2018
0901921		CHESAPEAKE	MD		06/30/2014	4.560	6,278,877						12,000,000	05/06/2014
0901922		WINCHESTER	KY		07/30/2014	4.610	3,889,840						6,100,000	04/30/2014
0901923		DOTHAN	AL		10/01/2014	4.650	1,914,075						3,300,000	06/04/2014
0901926		MINNETONKA	MN		07/29/2014	4.540	4,530,420						9,500,000	06/19/2014
0901927		LONG BEACH	CA		08/18/2014	4.600	2,104,726						4,900,000	06/24/2014
0901928		ANNADALE	VA		09/02/2014	4.600	3,077,326						5,600,000	06/27/2014
0901930		CHICAGO	IL		07/31/2014	4.500	2,270,330						5,275,000	07/10/2014
0901931		AMES	IA		09/18/2014	4.740	2,825,409						5,300,000	07/17/2014
0901932		KENNESAW	GA		09/17/2014	4.500	1,938,681						5,160,000	08/22/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	1,968,952						4,598,529	09/11/2014
0901934		AUSTIN	TX		10/21/2014	4.650	2,469,928						4,930,000	08/27/2014
0901936		AUSTELL	GA		10/30/2014	4.500	2,244,227						5,000,000	09/28/2014
0901937		LOUIVILLE	KY		10/31/2014	4.250	2,213,644						4,320,000	08/28/2014
0901938		URBANDALE	IA		11/03/2014	4.050	11,856,662						18,200,000	10/07/2014
0901939		RIVERSIDE	CA		12/01/2014	4.100	1,751,346						3,930,000	09/25/2014
0901942		READINGTON	NJ		12/23/2014	4.100	9,249,825						24,345,113	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	9,393,970						28,852,221	01/22/2019
0901944		SEATTLE	WA		02/09/2015	4.000	3,103,484						7,480,000	10/15/2014
0901945		BRENTWOOD	CA		12/01/2014	4.400	3,962,040						7,400,000	10/29/2014
0901946		MADISON	TN		01/06/2015	4.180	988,183						3,550,000	12/15/2014
0901947		CHICAGO	IL		12/12/2014	3.960	2,939,737						6,000,000	10/17/2014
0901948		CHICAGO	IL		12/12/2014	3.960	2,542,873						5,225,000	10/17/2014
0901951		ROUND ROCK	TX		02/25/2015	4.230	1,857,865						3,580,000	01/22/2015
0901952		LEE'S SUMMIT	MO		01/09/2015	4.050	3,769,022						5,800,000	11/25/2014
0901954		SARTELL	MN		12/17/2014	4.050	4,823,998						7,900,000	10/27/2014
0901955		AUSTIN	TX		01/08/2015	3.950	1,878,359						4,250,000	11/12/2014
0901956		KENNESAW	GA		12/17/2014	4.150	1,789,041						4,450,000	11/03/2014
0901957		FOREST GROVE	OR		12/23/2014	3.900	2,623,869						4,800,000	11/12/2014
0901958		FOREST GROVE	OR		12/23/2014	3.900	1,764,326						3,020,000	11/12/2014
0901959		TUCSON	AZ		12/23/2014	4.250	1,539,938						3,965,453	10/29/2014
0901960		WEST VALLEY CITY	UT		03/02/2015	4.100	5,737,555						10,100,000	01/06/2015
0901961		VALENCIA	CA		12/30/2014	3.950	3,893,310						11,700,000	11/04/2014
0901963		GRAND FORKS	ND		12/30/2014	4.150	2,196,688						3,900,000	12/03/2014
0901964		LEXINGTON	KY		02/02/2015	3.960	5,195,118						8,000,000	12/05/2014
0901965		THOUSAND OAKS	CA		07/14/2015	4.000	3,223,622						7,100,000	01/13/2015
0901968		ORO VALLEY	AZ		01/28/2015	4.120	1,672,759						3,400,000	12/15/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	1,116,876						4,425,000	12/17/2014
0901970		SAINT JOHNS	FL		02/19/2015	4.100	1,834,159						3,560,000	01/08/2015
0901972		JACKSON	MS		02/11/2015	4.250	4,144,268						6,800,000	01/05/2015
0901973		TUCSON	AZ		02/10/2015	4.060	4,397,319						7,600,000	01/16/2015
0901974		TUSTIN	CA		03/24/2015	3.900	2,109,636						11,975,000	02/26/2015
0901975		FULLERTON	CA		03/26/2015	3.900	5,889,398						22,200,000	03/02/2015
0901977		GREECE	NY		03/11/2015	4.300	1,524,620						4,950,000	01/06/2015
0901978		HAMBURG	NY		03/13/2015	4.350	877,110						1,750,000	01/06/2015
0901979		ROCK TAVERN	NY		12/23/2014	4.100	1,448,280						5,550,000	08/25/2014
0901980		AMELIA	OH		03/31/2015	3.900	3,739,281						7,750,000	02/23/2015
0901981		GAHANNA	OH		03/10/2015	4.000	5,559,869						8,400,000	02/12/2015
0901982		OAK CREEK	WI		03/11/2015	4.000	3,741,985						6,660,000	02/01/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901983		MONTICELLO	MN		04/28/2015	4.300	1,401,180						3,990,000	02/04/2015
0901984		CHARLESTON	SC		02/26/2015	4.100	1,500,591						2,380,000	01/20/2015
0901985		BRIDGETON	MO		03/16/2015	4.000	3,445,132						5,350,000	01/14/2015
0901986		LOUISVILLE	KY		04/29/2015	4.000	3,222,437						5,110,000	02/17/2019
0901987		BIRMINGHAM	AL		03/02/2015	4.150	3,097,696						7,540,000	01/26/2015
0901989		STERLING HEIGHTS	MI		06/17/2015	4.100	4,168,776						7,600,000	05/20/2015
0901990		DURHAM	NC		03/24/2015	4.100	1,289,445						2,510,000	02/04/2015
0901991		BRONX	NY		04/30/2015	4.100	7,294,815						15,700,000	03/23/2015
0901992		OCOEE	FL		04/28/2015	4.100	4,157,928						10,300,000	09/18/2019
0901994		HILLSBORO	OR		04/30/2015	4.100	3,193,952						7,140,000	03/04/2015
0901995		BROOKFIELD	WI		04/13/2015	3.800	4,575,649						6,930,000	10/24/2014
0901996		BROOKFIELD	WI		04/10/2015	3.800	1,627,875						2,550,000	10/24/2014
0901997		WILMINGTON	CA		07/24/2015	3.975	13,417,753						32,828,265	06/22/2018
0901998		OMAHA	NE		05/15/2015	3.800	4,449,212						7,800,000	04/07/2015
0901999		MIDDLEBURG HEIGHTS	OH		04/23/2015	3.900	3,316,133						5,730,000	02/25/2015
0902000		FULLERTON	CA		04/30/2015	4.100	6,387,904						13,300,000	04/02/2015
0902001		ALBUQUERQUE	NM		04/28/2015	4.000	5,553,034						11,320,000	03/18/2015
0902002		WEBSTER	TX		04/28/2015	4.000	4,342,128						10,173,077	03/03/2015
0902004		LAS VEGAS	NV		05/14/2015	3.900	2,473,703						7,743,125	03/14/2015
0902005		HOLDEN	MA		07/01/2015	3.900	9,152,251						16,640,000	03/26/2015
0902006		GRESHAM	OR		04/30/2015	3.900	4,664,939						8,700,000	03/13/2015
0902007		MENDOTA HEIGHTS	MN		06/11/2015	4.100	3,477,575						7,200,000	04/27/2015
0902008		SAN JOSE	CA		05/21/2015	4.050	1,661,700						4,800,000	03/26/2015
0902009		SAN JOSE	CA		05/28/2015	3.990	3,211,552						10,700,000	04/11/2015
0902010		TUALATIN	OR		05/21/2015	3.900	3,988,918						9,300,000	04/14/2015
0902012		FARMERS BRANCH	TX		06/01/2015	4.000	2,720,210						5,880,000	05/08/2015
0902013		FULLERTON	CA		06/04/2015	3.950	2,296,896						12,000,000	04/17/2015
0902014		MIDLAND	TX		05/14/2015	4.300	15,080,993						24,250,000	05/21/2019
0902015		HUNTINGTON BEACH	CA		09/01/2015	3.850	6,904,575						16,200,000	06/29/2015
0902016		AUSTIN	TX		06/19/2015	4.000	1,630,923						3,281,739	04/22/2015
0902017		SAN JOSE	CA		07/06/2015	3.900	6,856,499						16,800,000	04/01/2015
0902018		OCONOMOWOC	WI		08/27/2015	3.900	16,077,510						24,300,000	05/11/2015
0902019		ORANGE	CA		06/18/2015	3.950	1,773,522						3,800,000	05/08/2015
0902020		SALEM	OR		06/16/2015	3.950	1,898,140						7,800,000	04/30/2015
0902021		NEWARK	DE		10/01/2015	4.050	5,087,334						9,000,000	09/08/2015
0902022		WARREN	MI		06/17/2015	3.950	2,476,474						5,687,500	05/20/2015
0902023		NEWPORT NEWS	VA		07/09/2015	4.100	1,340,767						2,380,000	05/13/2015
0902024		FLORENCE	KY		06/18/2015	3.900	2,248,603						3,650,000	05/05/2015
0902025		ANNAPOLIS	MD		07/01/2015	3.800	6,654,782						13,700,000	05/10/2015
0902027		COLLEYVILLE	TX		06/26/2015	4.000	3,293,875						6,000,000	05/15/2015
0902028		AUSTIN	TX		07/30/2015	4.000	3,194,872						6,650,000	05/21/2015
0902029		SAN ANTONIO	TX		06/24/2015	4.150	2,298,249						3,940,000	05/28/2015
0902030		AUBURN	WA		06/25/2015	4.000	1,358,939						4,232,214	05/08/2015
0902031		TACOMA	WA		06/25/2015	4.000	2,847,300						8,950,063	05/08/2015
0902034		LAWRENCEVILLE	GA		07/23/2015	4.050	3,200,696						6,250,000	12/13/2018
0902035		ST PAUL	MN		07/15/2015	3.950	4,212,541		11,848				8,000,000	06/08/2015
0902036		ST. LOUIS PARK	MN		06/18/2015	3.900	9,465,464						15,700,000	04/30/2015
0902037		MISSION VIEJO	CA		09/17/2015	4.000	5,829,874						15,250,000	07/10/2015
0902038		IRVINE	CA		06/30/2015	4.050	3,118,369						10,000,000	05/27/2015
0902039		CORPUS CHRISTI	TX		08/13/2015	4.150	1,799,448						3,300,000	07/07/2015
0902040		PORT ARANSAS	TX		08/13/2015	4.150	2,271,701						4,400,000	07/07/2015
0902041		SALEM	OR		07/30/2015	4.180	3,749,834						9,400,000	06/04/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902042		SOUTH BEND	IN		08/12/2015	4.400	1,317,378						4,102,729	06/20/2015
0902043		OCOEE	FL		09/15/2015	4.250	1,099,310						4,100,000	08/25/2015
0902044		ORLANDO	FL		09/15/2015	4.250	1,727,487						6,700,000	08/25/2015
0902045		MECHANICSVILLE	VA		08/06/2015	4.040	8,794,949						15,400,000	06/24/2015
0902046		VISTA	CA		07/08/2015	3.975	5,340,038						10,500,000	06/12/2015
0902047		POMPANO BEACH	FL		08/14/2015	4.500	2,574,965						6,800,000	07/16/2015
0902048		PEARLAND	TX		08/04/2015	4.320	3,686,007						6,400,000	06/29/2015
0902050		ALBUQUERQUE	NM		08/13/2015	4.420	5,503,767						11,740,000	07/07/2015
0902051		GREENFIELD	WI		09/09/2015	4.130	8,537,501						13,250,000	08/19/2015
0902052		MIDDLETON	WI		08/13/2015	4.350	4,047,458						6,500,000	07/21/2015
0902053		ALPHARETTA	GA		01/05/2016	4.370	3,641,095						6,175,000	11/01/2015
0902054		NASHVILLE	TN		12/01/2015	4.070	2,526,384						5,500,000	08/26/2015
0902055		JACKSONVILLE	FL		10/07/2015	4.200	2,451,792						5,820,000	07/30/2015
0902056		JACKSONVILLE	FL		10/01/2015	4.200	3,514,707						7,470,000	07/30/2015
0902057		SAN JOSE	CA		11/03/2015	4.150	3,253,063						8,000,000	10/16/2015
0902058		ROCKVILLE	MD		12/14/2015	4.600	3,279,968						5,800,000	11/03/2015
0902059		SCOTTSDALE	AZ		10/01/2015	4.200	2,571,737						13,200,000	09/04/2015
0902060		CHARLOTTE	NC		10/15/2015	4.320	4,299,852						7,100,000	08/20/2015
0902061		STAFFORD	TX		09/29/2015	4.230	4,096,962						12,000,000	08/19/2015
0902062		FLOWOOD	MS		10/27/2015	4.400	2,416,475						5,200,000	09/23/2015
0902063		BELLEVUE	WA		10/26/2015	4.130	6,657,065						15,500,000	09/11/2015
0902064		EARTH CITY	MO		11/17/2015	4.230	3,074,876						4,710,000	09/16/2015
0902065		EXTON	PA		10/30/2015	4.130	4,729,265						8,200,000	09/09/2015
0902066		SERLING HEIGHTS	MI		01/14/2016	4.400	2,231,991						4,173,684	11/23/2015
0902067		WEST CHESTER	OH		01/11/2016	4.150	2,940,426						4,560,000	10/26/2015
0902068		AUSTIN	TX		12/10/2015	4.300	4,825,628						10,000,000	10/06/2015
0902069		WATAUGA	TX		11/19/2015	4.070	3,654,233						6,200,000	10/27/2015
0902070		SAN ANTONIO	TX		11/12/2015	4.420	2,116,049						4,600,000	10/09/2015
0902071		SHOREWOOD	MN		11/04/2015	4.200	5,423,906						8,020,000	10/15/2015
0902072		PORTLAND	OR		11/30/2015	4.280	1,991,054						3,880,000	10/23/2015
0902073		CHULA VISTA	CA		11/19/2015	4.180	2,754,579						5,000,000	10/19/2015
0902074		TUCSON	AZ		12/03/2015	4.330	5,809,469						9,700,000	10/08/2015
0902075		SOUTH JORDAN	UT		11/17/2015	4.400	2,991,687						5,160,000	10/09/2015
0902076		OAKLAND	CA		02/01/2016	4.270	10,908,441						22,350,000	10/29/2015
0902078		ST CLOUD	MN		01/29/2016	4.150	7,623,327						12,300,000	12/21/2015
0902079		BOULDER	CO		12/31/2015	4.150	2,116,480						4,700,000	12/14/2015
0902080		GAINESVILLE	FL		12/30/2015	4.200	2,491,994						6,000,000	11/30/2015
0902081		GAINESVILLE	FL		12/30/2015	4.200	2,491,994						5,000,000	11/30/2015
0902082		ADDISON	TX		12/30/2015	4.220	2,991,359						5,000,000	11/13/2015
0902083		ELK RIVER	MN		01/19/2016	4.420	3,825,731						6,400,000	12/03/2015
0902084		JACKSON	MS		12/21/2015	4.360	1,997,713						3,500,000	11/18/2015
0902085		OWINGS MILLS	MD		01/29/2016	4.460	6,953,335						12,150,000	12/09/2015
0902086		ELLICOTT CITY	MD		01/29/2016	4.460	15,997,215						26,900,000	12/09/2015
0902088		SEATTLE	WA		01/27/2016	4.220	5,087,121						19,360,000	01/07/2016
0902089		LAKE ZURICH	IL		02/11/2016	4.670	5,096,301						10,400,000	11/30/2015
0902091		SURPRISE	AZ		03/01/2016	4.460	4,568,398						8,150,000	12/16/2015
0902093		KIRKWOOD	MO		02/16/2016	4.400	9,129,560						13,500,000	12/30/2015
0902094		WEBSTER	NY		04/15/2016	4.340	1,322,760		4,833				3,625,000	01/25/2016
0902095		PITTSFORD	NY		03/08/2016	4.340	826,219		2,986				2,500,000	01/27/2016
0902096		BRIGHTON	CO		03/24/2016	4.340	676,731		2,423				2,320,000	01/29/2016
0902097		HAMBURG	NY		03/08/2016	4.340	509,318		1,827				1,550,000	01/29/2016
0902098		WESTMINSTER	CO		03/09/2016	4.340	2,496,442		8,111				7,870,000	01/29/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902099		WILSONVILLE	OR		03/17/2016	4.250	2,810,643						5,910,000	02/25/2016
0902101		SAN DIEGO	CA		03/30/2016	3.900	19,697,830						41,020,000	03/02/2016
0902102		MILWAUKEE	WI		02/24/2016	4.280	7,286,981						12,660,000	02/16/2016
0902103		MILWAUKEE	WI		02/24/2016	4.280	4,718,189						7,570,000	02/05/2016
0902104		MADISON	WI		04/26/2016	4.250	5,295,659						7,900,000	03/10/2016
0902105		CANON CITY	CO		04/27/2016	4.300	3,080,095						5,700,000	03/21/2016
0902106		ALBANY	NY		05/13/2016	4.200	8,323,546						14,825,000	05/06/2016
0902107		CORPUS CHRISTI	TX		05/02/2016	4.200	3,759,075						6,570,000	03/16/2016
0902108		PORTLAND	OR		05/02/2016	4.250	2,764,702						6,170,000	04/06/2016
0902109		KINGSTON BOROUGH	PA		05/02/2016	4.200	3,759,075						5,800,000	03/25/2016
0902110		MINNETONKA	MN		11/01/2016	4.000	8,640,843						14,742,444	08/02/2016
0902111		DALLAS	TX		05/06/2016	4.250	10,182,565						19,000,000	04/18/2016
0902112		ST. LOUIS	MO		05/24/2016	4.130	5,095,255						9,210,000	04/18/2016
0902113		VANCOUVER	WA		06/01/2016	4.150	6,184,834						11,150,000	05/06/2016
0902114		CHARLOTTE	NC		06/09/2016	4.200	1,884,017						3,380,000	04/26/2016
0902115		NORCO	CA		07/01/2016	4.150	3,903,492						7,600,000	05/24/2016
0902116		EARTH CITY	MO		06/28/2016	4.100	10,096,928						17,770,000	05/06/2016
0902117		TUCSON	AZ		05/19/2016	4.250	1,529,218						3,152,542	04/20/2016
0902118		FLORA	MS		06/13/2016	4.250	1,732,864		3,069				5,100,000	04/27/2016
0902119		DEERFIELD	IL		07/12/2016	4.150	2,761,576						5,300,000	06/30/2016
0902120		KENNESAW	GA		10/07/2016	4.250	4,082,322						6,943,750	09/09/2016
0902121		KENNESAW	GA		06/22/2016	4.250	8,835,362		15,152				18,100,000	06/06/2016
0902122		ROSWELL	GA		06/23/2016	4.250	3,894,831						7,575,000	06/17/2016
0902123		CONYERS	GA		06/23/2016	4.250	2,868,089						5,200,000	06/01/2016
0902124		SMYRNA	GA		06/23/2016	4.250	4,072,341		7,264				7,800,000	06/01/2016
0902125		SMYRNA	GA		06/15/2016	4.250	5,215,889		9,555				9,600,000	06/01/2016
0902126		NORCROSS	GA		06/23/2016	4.250	3,080,226						5,750,000	06/03/2016
0902127		CARTERSVILLE	GA		06/15/2016	4.250	3,761,796		5,830				7,900,000	06/01/2016
0902128		MARIETTA	GA		06/17/2016	4.250	3,273,359		8,429				6,100,000	06/01/2016
0902129		CONYERS	GA		07/07/2016	4.250	2,408,088						5,850,000	06/02/2016
0902130		PANAMA CITY	FL		06/17/2016	4.250	4,504,148		7,383				9,000,000	06/06/2016
0902131		CHARLOTTE	NC		06/27/2016	4.150	4,693,477						7,800,000	06/21/2016
0902132		BIRMINGHAM	AL		06/13/2016	4.150	5,510,813						8,475,000	05/16/2016
0902133		HERNANDO	MS		06/30/2016	3.900	12,470,725						20,000,000	06/13/2016
0902134		EAGAN	MN		07/01/2016	4.200	1,239,259						3,150,000	05/19/2016
0902135		TUCSON	AZ		08/08/2016	4.300	2,772,526						6,700,000	07/22/2016
0902136		NEWINGTON	VA		11/01/2016	4.450	15,806,714						23,352,632	06/22/2016
0902137		EDINA	MN		08/09/2016	4.150	4,336,102						6,700,000	07/01/2016
0902138		ALPHARETTA	GA		08/10/2016	4.000	3,780,194						7,400,000	08/01/2016
0902139		CORONA	CA		08/02/2016	3.950	5,419,831						10,000,000	06/27/2016
0902140		AUSTIN	TX		08/19/2016	4.150	1,291,605						2,347,059	07/05/2016
0902141		MENTOR	OH		08/22/2016	4.150	2,306,437						3,861,111	06/23/2016
0902142		ARLINGTON	VA		09/01/2016	3.900	1,103,833						2,250,000	08/03/2016
0902143		LAS VEGAS	NV		09/01/2016	4.250	2,909,479						6,789,320	08/09/2016
0902145		WARREN	MI		09/22/2016	4.375	2,149,603						4,675,000	08/24/2016
0902146		BLACKLICK	OH		10/03/2016	4.100	926,272						1,560,000	08/19/2016
0902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	3,126,169						4,960,465	08/19/2016
0902148		HARRISBURG	PA		09/30/2016	3.750	1,882,091						2,725,000	08/19/2016
0902149		YORBA LINDA	CA		10/31/2016	3.900	1,848,407						3,400,000	09/14/2016
0902150		JACKSONVILLE	FL		10/25/2016	3.950	9,095,552						23,310,000	09/23/2016
0902151		CHESAPEAKE	VA		11/07/2016	3.900	2,153,938						3,359,827	10/14/2016
0902152		BROWNSVILLE	TX		10/19/2016	4.000	7,267,235						13,125,000	09/09/2016

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0902153		RACINE	WI		09/15/2016	4.100	3,276,922						5,896,552	08/30/2016
0902154		CHARLOTTE	NC		10/05/2016	4.100	1,987,733						3,357,108	08/31/2016
0902155		COLORADO SPRINGS	CO		11/09/2016	4.150	3,158,405						10,450,000	10/14/2016
0902156		OREM	UT		10/11/2016	4.100	4,168,225						6,640,000	09/27/2016
0902157		GIG HARBOR	WA		11/22/2016	3.750	6,147,175		9,147				20,550,000	11/18/2016
0902158		PANAMA CITY	FL		11/01/2016	3.950	3,778,375						10,200,000	10/18/2016
0902159		SNELLVILLE	GA		11/29/2016	3.900	2,311,919						4,750,000	11/03/2016
0902160		LITTLETON	CO		12/01/2016	3.650	12,734,976						30,800,000	11/14/2016
0902161		SAN ANTONIO	TX		12/08/2016	3.800	16,695,424						28,975,000	11/10/2016
0902162		HOUSTON	TX		12/06/2016	4.250	1,201,279		1,568				3,200,000	11/30/2016
0902163		GLEN BURNIE	MD		11/29/2016	4.150	6,951,757						10,800,000	10/14/2016
0902164		SPOKANE VALLEY	WA		12/01/2016	4.000	2,040,365						3,330,000	10/21/2016
0902165		OAKWOOD VILLAGE	OH		12/21/2016	4.150	2,885,987						4,150,000	11/15/2016
0902166		INDEPENDENCE	OH		12/21/2016	4.150	1,722,283						2,600,000	11/15/2016
0902167		SUGAR LAND	TX		01/18/2017	3.900	3,030,169		7,787				10,720,000	12/13/2016
0902168		SAN ANTONIO	TX		12/19/2016	4.150	2,420,505						4,830,000	12/15/2016
0902169		CRESTVIEW	FL		03/02/2017	4.070	6,442,799						9,700,000	01/08/2017
0902170		EDEN PRAIRIE	MN		12/01/2016	4.000	3,709,754						5,800,000	12/01/2016
0902171		SAN DIEGO	CA		02/15/2017	4.100	3,809,762						7,700,000	01/31/2017
0902172		MIDVALE	UT		04/06/2017	4.350	7,435,581						11,900,000	01/12/2017
0902173		SAN DIEGO	CA		04/11/2017	4.370	5,862,943						10,400,000	12/06/2016
0902174		CYPRESS	CA		01/31/2017	4.320	10,477,382						18,700,000	12/09/2016
0902175		CUMMING	GA		02/01/2017	4.230	3,076,362						5,400,000	01/17/2017
0902176		SAVANNAH	GA		02/01/2017	4.230	4,131,115						6,600,000	01/18/2017
0902177		SAVANNAH	GA		02/01/2017	4.230	5,713,245						9,400,000	01/20/2017
0902178		NORCROSS	GA		02/01/2017	4.230	1,608,498						2,800,000	01/17/2017
0902179		CULVER CITY	CA		02/23/2017	4.580	1,432,368						7,150,000	12/30/2016
0902180		WILMINGTON	DE		02/09/2017	4.420	3,916,556						9,400,000	01/06/2017
0902181		COCOA	FL		01/27/2017	4.570	1,844,043						4,610,000	01/18/2017
0902182		LAS VEGAS	NV		01/18/2017	4.410	9,256,610						17,600,000	12/23/2016
0902183		NOTTINGHAM	MD		02/23/2017	4.330	6,077,817						10,600,000	01/06/2017
0902184		NEWPORT NEWS	VA		03/13/2017	4.440	8,772,518						20,400,000	02/02/2017
0902186		ROCHESTER	NY		03/07/2017	4.880	3,671,309						7,100,000	02/07/2017
0902187		COLUMBUS	OH		01/25/2017	4.690	2,813,779						4,400,000	01/12/2017
0902189		WESTMINSTER	CA		03/23/2017	4.210	4,259,824						8,175,000	03/01/2017
0902190		GAHANNA	OH		02/28/2017	4.550	5,216,097						9,250,000	02/06/2017
0902191		MORAGA	CA		04/13/2017	4.600	3,773,269						7,500,000	02/17/2017
0902192		MANKATO	MN		03/30/2017	4.690	5,087,205						8,050,000	03/15/2017
0902194		CINCINNATI	OH		03/31/2017	4.660	3,861,462						7,500,000	03/28/2017
0902195		SOUTH JORDAN	UT		05/01/2017	4.290	11,382,476						19,200,000	04/21/2017
0902196		SOUTH JORDAN	UT		05/01/2017	4.290	15,145,278						22,400,000	04/05/2017
0902197		PALANTINE	IL		05/04/2017	4.730	1,987,051						2,900,000	04/05/2017
0902198		CINCINNATI	OH		04/03/2017	4.590	2,442,976						3,700,000	03/24/2017
0902199		TUCSON	AZ		05/04/2017	4.690	4,239,576						7,300,000	04/05/2017
0902201		BASKING RIDGE	NJ		05/11/2017	4.530	2,484,718						4,400,000	05/02/2017
0902202		TUCSON	AZ		06/22/2017	4.800	5,540,493						10,100,000	05/04/2017
0902203		CENTENNIAL	CO		05/30/2017	4.570	3,445,983						5,800,000	04/06/2017
0902204		DURHAM	OR		06/14/2017	4.570	4,148,032						8,100,000	04/19/2017
0902205		MILWAUKEE	WI		04/28/2017	4.500	9,372,662						15,350,000	04/17/2017
0902206		MINNETONKA	MN		06/13/2017	4.370	13,707,682						20,300,000	04/19/2017
0902207		CHARLESTON	SC		06/01/2017	4.560	4,763,722						8,180,000	04/07/2017
0902208		DALLAS	TX		07/12/2017	4.320	2,812,660						4,520,000	05/15/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902209		SCOTTSDALE	AZ		05/16/2017	4.500	16,054,252						28,500,000	04/19/2017
0902210		LINCOLN	NE		06/28/2017	4.400	4,917,099						7,675,000	06/21/2017
0902211		LINCOLN	NE		06/28/2017	4.400	2,647,669						4,035,000	06/21/2017
0902212		LINCOLN	NE		06/28/2017	4.400	7,091,970						10,225,000	06/21/2017
0902214		MILWAUKEE	WI		05/25/2017	4.400	6,144,881						9,875,000	04/30/2017
0902215		SPOKANE VALLEY	WA		07/31/2017	4.300	8,484,319						15,750,000	06/22/2017
0902216		FAYETTEVILLE	NC		07/11/2017	4.250	10,327,756						17,400,000	07/07/2017
0902217		SPRINGFIELD	OR		08/01/2017	4.370	4,428,470						8,840,000	06/14/2017
0902218		HAWAIIAN GARDENS	CA		06/29/2017	4.370	10,805,362						22,400,000	05/30/2017
0902219		OMAHA	NE		07/27/2017	4.200	4,610,977						6,800,000	07/13/2017
0902220		ORLANDO	FL		08/08/2017	4.620	14,124,790						25,800,000	05/26/2017
0902221		ST. LOUIS	MO		06/22/2017	4.000	2,939,493						5,320,000	06/13/2017
0902222		MESA	AZ		08/10/2017	4.450	5,223,666						9,000,000	07/20/2017
0902223		LIVERPOOL	NY		08/18/2017	4.300	3,850,852						5,440,000	08/01/2017
0902224		LOS ANGELES	CA		09/07/2017	4.310	8,081,518						15,100,000	07/19/2017
0902225		VANCOUVER	WA		08/24/2017	4.400	4,177,315						8,300,000	08/16/2017
0902226		LAKEWOOD	CO		07/25/2017	4.350	1,657,447						2,975,000	07/07/2017
0902227		COSTA MESA	CA		10/04/2017	4.250	1,861,677						6,300,000	07/06/2017
0902228		SEATTLE	WA		11/14/2017	4.200	2,861,899						9,300,000	07/27/2017
0902229		PASADENA	CA		08/30/2017	3.850	2,448,596		2,702				12,200,000	08/14/2017
0902230		MESQUITE	TX		09/21/2017	4.170	8,729,167						14,600,000	09/13/2017
0902231		NOTTINGHAM	MD		10/02/2017	4.150	16,374,402						25,000,000	08/24/2017
0902232		WEST DES MOINES	IA		09/28/2017	4.400	18,404,656						33,500,000	08/25/2017
0902233		WILSONVILLE	OR		09/20/2017	4.320	2,263,025						4,750,000	08/24/2017
0902234		ALEXANDRIA	VA		10/02/2017	4.140	3,352,337						5,900,000	09/06/2017
0902235		HALFMOON	NY		09/01/2017	4.420	20,542,496						29,770,000	08/22/2017
0902236		BOISE	ID		10/31/2017	4.150	2,315,074						5,095,000	10/27/2017
0902237		ONTARIO	CA		10/05/2017	4.440	2,193,195						4,500,000	08/21/2017
0902238		FORT WORTH	TX		10/17/2017	4.500	2,381,351						4,200,000	09/08/2017
0902239		VERNON	CA		11/02/2017	4.000	2,975,493						16,000,000	09/13/2017
0902240		LONG BEACH	CA		11/02/2017	4.270	4,587,718						11,200,000	10/11/2017
0902241		WOODLAND HILLS	CA		09/27/2017	4.090	3,851,208						9,040,000	09/14/2017
0902242		ALPHARETTA	GA		10/24/2017	4.060	7,995,453						12,000,000	09/27/2017
0902243		ALPHARETTA	GA		10/24/2017	4.060	3,398,637						6,800,000	10/18/2017
0902244		MARIETTA	GA		10/19/2017	4.340	5,931,668						8,800,000	10/02/2017
0902245		WESTLAKE VILLAGE	CA		10/30/2017	4.040	11,523,656		12,676				24,000,000	09/25/2017
0902246		ALPHARETTA	GA		10/31/2017	4.060	3,810,849						7,100,000	09/25/2017
0902247		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,195,787						5,450,000	10/03/2017
0902248		SAN ANTONIO	TX		10/30/2017	4.400	3,574,837						5,823,000	09/06/2017
0902249		CHARLOTTE	NC		10/12/2017	4.150	2,783,313						4,375,000	10/10/2017
0902250		CHATSWORTH	CA		10/25/2017	4.000	3,809,885		6,720				9,650,000	09/21/2017
0902255		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,434,279						6,100,000	10/03/2017
0902256		JACKSONVILLE	FL		11/28/2017	4.200	7,822,524						13,200,000	10/17/2017
0902257		SACRAMENTO	CA		11/30/2017	4.500	3,741,691						6,600,000	11/27/2017
0902258		PORTSMOUTH	VA		10/31/2017	4.470	4,530,393						6,900,000	10/16/2017
0902259		EVERETT	WA		12/27/2017	4.360	3,397,026						5,660,000	12/05/2017
0902260		ESCONDIDO	CA		01/30/2018	4.100	2,153,677						6,220,000	01/08/2018
0902261		GAINESVILLE	GA		01/30/2018	4.000	12,731,053						23,310,000	01/24/2018
0902262		MEMPHIS	TN		02/08/2018	4.350	4,997,076						8,000,000	12/18/2017
0902263		OREM	UT		03/29/2018	4.330	6,627,027						11,000,000	02/08/2018
0902264		WEST GOSHEN TOWNSHIP	PA		03/13/2018	4.240	4,541,648						9,100,000	02/22/2018
0902265		COLLIERVILLE	TN		02/06/2018	4.340	9,609,176						17,150,000	12/19/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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0902266		SYRACUSE	NY		02/22/2018	4.540	2,020,361						4,400,000	01/08/2018
0902268		MADISON	WI		01/17/2018	4.230	1,880,544						3,500,000	12/12/2017
0902269		SANTA ANA	CA		01/25/2018	4.160	23,158,670						38,600,000	01/09/2018
0902270		NORFOLK	VA		02/27/2018	4.240	3,700,000						9,400,000	01/23/2018
0902272		HUNTSVILLE	AL		03/06/2018	4.400	3,060,097						5,000,000	01/31/2018
0902273		FREDERICK	MD		05/16/2018	4.880	7,123,980						15,500,000	04/03/2018
0902274		BRADENTON	FL		04/05/2018	4.700	2,813,954						5,300,000	01/18/2018
0902275		RACINE	WI		02/22/2018	4.650	6,546,411						9,850,000	01/18/2018
0902276		FLOWOOD	MS		03/15/2018	4.800	1,493,526						2,400,000	02/09/2018
0902277		FLOWOOD	MS		03/15/2018	4.800	2,062,488						3,200,000	02/09/2018
0902278		HILLIARD	OH		04/12/2018	4.590	2,507,137						5,320,000	02/28/2018
0902279		VIRGINIA BEACH	VA		03/28/2018	4.630	3,101,466						4,650,000	02/23/2018
0902280		LAS VEGAS	NV		03/27/2018	4.760	8,491,798						12,700,000	02/20/2018
0902281		Corona	CA		04/26/2018	4.410	2,921,128						10,100,000	04/16/2018
0902282		Hazelwood	MO		05/17/2018	4.670	8,956,230						15,410,000	05/10/2018
0902283		BROOK PARK	OH		05/03/2018	4.490	12,562,479						19,020,000	04/24/2018
0902284		MIDLAND	TX		05/10/2018	4.990	3,777,675						7,500,000	04/12/2018
0902285		JACKSONVILLE	FL		05/17/2018	4.830	2,864,608						4,500,000	04/24/2018
0902286		SALT LAKE CITY	UT		05/10/2018	4.650	2,638,487						4,700,000	04/26/2018
0902287		SALT LAKE CITY	UT		06/26/2018	4.700	4,796,100						8,100,000	05/29/2018
0902288		COLUMBIA	MD		04/30/2018	4.690	19,000,000						27,300,000	03/29/2018
0902289		NORTH OLMSTED	OH		05/09/2018	4.580	2,735,338						5,980,000	04/16/2018
0902290		NILES	OH		05/31/2018	4.490	3,335,753						8,740,000	05/16/2018
0902291		NILES	OH		06/07/2018	4.540	5,354,031						11,520,000	05/16/2018
0902292		MILWAUKEE	WI		04/19/2018	4.580	3,756,259						5,600,000	03/29/2018
0902293		CLINTON	MS		05/24/2018	4.770	3,519,877						5,800,000	05/08/2018
0902294		MOUNT PLEASANT	SC		04/30/2018	4.670	3,092,759						4,625,000	04/10/2018
0902295		WILLOWICK	OH		05/24/2018	4.540	3,613,892						6,450,000	05/14/2018
0902296		HOMEWOOD	AL		05/24/2018	4.710	3,142,977						5,460,000	04/03/2018
0902297		MILWAUKEE	WI		06/07/2018	4.300	15,129,721						24,000,000	04/24/2018
0902298		CORONA	CA		06/14/2018	4.250	2,442,168						3,700,000	05/01/2018
0902299		CLINTON	MS		07/02/2018	5.080	1,119,640						1,600,000	04/24/2018
0902300		SAN ANTONIO	TX		07/09/2018	4.690	12,635,394						21,750,000	05/17/2018
0902301		RENTON	WA		06/19/2018	4.280	2,442,499						4,900,000	05/04/2018
0902302		TUCSON	AZ		06/27/2018	4.700	5,970,655						8,650,000	05/11/2018
0902303		AMERICAN FORK	UT		07/05/2018	4.570	9,617,190						16,100,000	06/08/2018
0902304		TWINSBURG	OH		07/19/2018	4.790	3,068,495						5,800,000	07/05/2018
0902305		SIGNAL HILLS	CA		07/11/2018	4.650	4,409,163						9,100,000	06/19/2018
0902306		ALPHARETTA	GA		06/21/2018	4.910	2,036,013						3,000,000	05/18/2018
0902307		TWINSBURG	OH		07/23/2018	4.780	2,368,370						3,620,000	06/19/2018
0902308		ALBUQUERQUE	NM		07/18/2018	4.600	8,472,965		9,387				13,600,000	06/07/2018
0902309		ALBUQUERQUE	NM		07/18/2018	4.600	4,535,741		5,128				7,140,000	06/04/2018
0902310		MONTCLAIR	CA		06/15/2018	4.390	6,753,990						13,900,000	05/29/2018
0902311		FAYETTEVILLE	NC		06/28/2018	4.620	11,250,000						20,900,000	06/26/2018
0902312		LITTLETON	CO		06/28/2018	4.800	2,426,802						5,540,000	06/11/2018
0902313		MENLO PARK	CA		07/19/2018	4.470	2,621,687						18,700,000	07/10/2018
0902314		CORPUS CHRISTI	TX		07/26/2018	4.850	4,863,184						7,910,000	06/20/2018
0902315		RIDGELAND	MS		07/19/2018	4.600	2,712,567						7,100,000	06/24/2018
0902316		PITTSBURGH	PA		08/30/2018	4.980	2,574,726						4,700,000	08/01/2018
0902317		HENDERSON	NV		08/07/2018	5.010	2,347,862						4,000,000	07/15/2018
0902318		LOS GATOS	CA		08/08/2018	4.400	4,311,004						10,600,000	07/06/2018
0902319		LIVERPOOL	NY		08/30/2018	4.750	5,103,280						7,300,000	08/14/2018

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0902320		LAS VEGAS	NV		08/30/2018	4.470	3,676,381						8,300,000	08/21/2018
0902321		SAN ANTONIO	TX		09/13/2018	4.730	22,896,262						36,900,000	08/17/2018
0902322		WESTMONT	IL		07/25/2018	4.470	6,600,274						11,500,000	07/13/2018
0902323		FORT WORTH	TX		10/01/2018	4.650	4,175,156						9,700,000	09/05/2018
0902324		TIMONIUM	MD		07/31/2018	4.600	2,428,910						5,600,000	07/18/2018
0902325		ROSEVILLE	MI		09/13/2018	4.480	1,413,372						4,300,000	08/03/2018
0902326		MILWAUKEE	WI		09/11/2018	4.580	9,476,507						13,650,000	08/15/2018
0902328		PORTLAND	OR		10/03/2018	4.540	6,857,636						10,790,000	08/08/2018
0902329		PEWAUKEE	WI		08/30/2018	4.640	7,295,230						10,400,000	08/15/2018
0902330		CHARLOTTE	NC		09/13/2018	4.660	2,257,759						5,150,000	08/09/2018
0902331		SANTA CLARITA	CA		10/17/2018	4.530	2,706,152						6,340,000	10/05/2018
0902332		COLLEGE STATION	TX		09/28/2018	4.780	4,005,041						7,000,000	09/14/2018
0902333		ATLANTA	GA		08/29/2018	4.520	4,179,990						6,600,000	08/08/2018
0902334		MURRAY	UT		10/09/2018	4.650	3,419,898						5,830,000	09/19/2018
0902335		MURRAY	UT		09/26/2018	4.650	3,901,553						6,800,000	09/19/2018
0902336		MILWAUKEE	WI		08/30/2018	4.870	8,956,902						13,750,000	08/21/2018
0902337		CHICAGO	IL		10/24/2018	4.870	4,978,648						7,520,000	10/04/2018
0902338		FREDERICK	MD		11/09/2018	4.630	14,657,597						22,300,000	09/27/2018
0902339		MCALLEN	TX		10/25/2018	4.500	13,763,700						21,100,000	09/27/2018
0902340		MILWAUKEE	WI		10/24/2018	4.800	6,838,739						11,350,000	09/27/2018
0902341		SANTA FE SPRINGS	CA		01/10/2019	4.680	12,500,000						28,700,000	12/13/2018
0902342		TWINSBURG	OH		01/02/2019	4.830	6,975,479						10,400,000	12/10/2018
0902344		PORTLAND	OR		12/05/2018	4.860	2,600,429						4,850,000	11/09/2018
0902345		ST CLOUD	MN		12/20/2018	4.920	2,837,217						4,880,000	11/20/2018
0902346		CHARLOTTE	NC		12/20/2018	5.040	13,761,525						20,880,000	12/03/2018
0902347		MARIETTA	GA		01/09/2019	5.040	2,261,833						3,600,000	12/05/2018
0902348		MARIETTA	GA		02/07/2019	4.920	2,265,831						3,900,000	11/16/2018
0902350		TUKWILA	WA		02/28/2019	4.730	3,910,865						10,990,000	12/28/2018
0902351		ABINGDON	MD		12/14/2018	4.980	8,932,917						14,900,000	12/04/2018
0902352		HOUSTON	TX		12/17/2018	5.380	7,370,682						14,200,000	12/03/2018
0902353		MOORESTOWN	NJ		02/11/2019	4.640	8,687,858						13,600,000	11/30/2018
0902354		KENNESAW	GA		01/30/2019	4.800	4,275,103						6,354,783	11/30/2018
0902356		ALBUQUERQUE	NM		02/01/2019	4.600	2,630,025						8,200,000	01/09/2019
0902357		ALBUQUERQUE	NM		02/01/2019	4.600	4,578,192						8,370,000	01/07/2019
0902358		CEDAR PARK	TX		02/28/2019	4.800	2,462,133						4,551,282	01/11/2019
0902359		SOUTH SALT LAKE	UT		03/05/2019	4.650	4,128,844						6,420,000	01/09/2019
0902360		NEWPORT BEACH	CA		03/12/2019	4.500	15,342,368						31,400,000	02/04/2019
0902361		MIDDLETOWN	NJ		03/08/2019	4.550	21,778,481						32,000,000	01/09/2019
0902362		PASADENA	TX		02/27/2019	4.450	6,852,336						15,790,000	01/29/2019
0902363		DULUTH	GA		03/12/2019	4.500	8,330,395						12,344,721	01/10/2019
0902364		ST CLOUD	MN		03/07/2019	4.500	3,637,626						5,700,000	02/19/2019
0902366		COLUMBUS	OH		03/04/2019	4.560	4,336,061						6,400,000	02/27/2019
0902367		INDIANAPOLIS	IN		04/22/2019	4.500	2,814,953						4,259,341	03/28/2019
0902368		ADDISON	TX		05/01/2019	4.700	6,521,403						12,360,000	03/14/2019
0902369		HALFMOON	NY		05/06/2019	4.710	15,287,829						22,350,000	04/09/2019
0902370		GARDNER	KS		05/09/2019	4.500	3,161,655		611				4,700,000	04/24/2019
0902371		MOUNT PROSPECT	IL		04/17/2019	4.580	2,568,434						5,050,000	02/28/2019
0902372		KNOXVILLE	TN		05/24/2019	4.600	3,117,213						4,630,825	04/29/2019
0902373		LOS ANGELES	CA		05/29/2019	4.500	10,500,000						21,800,000	05/08/2019
0902374		LAS VEGAS	NV		04/30/2019	4.600	14,300,000						25,114,375	04/17/2019
0902375		SALT LAKE CITY	UT		04/30/2019	4.600	9,800,000						16,191,304	04/19/2019
0902376		OCEANSIDE	CA		07/01/2019	4.850	5,300,000						8,328,571	04/30/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902377		BROOKLYN	NY		08/02/2019	4.580	15,915,928						28,900,000	07/23/2019
0902378		PHILADELPHIA	PA		07/15/2019	4.400	2,586,617						5,048,837	06/05/2019
0902379		RACINE	WI		06/13/2019	4.570	6,885,353						10,400,000	05/22/2019
0902380		STERLING	VA		07/18/2019	4.550	20,300,000						31,800,000	06/04/2019
0902381		CHICAGO	IL		08/14/2019	4.480	6,176,099						9,437,342	06/27/2019
0902382		HOUSTON	TX		07/25/2019	4.400	3,081,874						4,520,833	06/20/2019
0902383		PORTLAND	OR		08/26/2019	4.700	9,328,706						17,500,000	07/02/2019
0902384		NASHVILLE	TN		08/02/2019	4.400	2,976,827						6,300,000	06/27/2019
0902385		TUKWILA	WA		07/24/2019	4.300	1,027,498						2,263,268	06/07/2019
0902386		SANTA FE SPRINGS	CA		07/17/2019	4.250	4,350,000						8,350,000	06/17/2019
0902387		PEACHTREE CORNERS	GA		08/29/2019	4.450	7,385,192						12,205,479	06/25/2019
0902388		HIGHLAND PARK	MI		10/03/2019	4.250	3,581,308						7,900,000	07/23/2019
0902389		BENSALEM	PA		09/04/2019	4.050	2,366,080						3,613,497	07/17/2019
0902390		MIDDLE RIVER	MD		08/28/2019	4.000	16,176,169						23,800,000	07/29/2019
0902391		BENSALEM	PA		09/18/2019	4.150	1,793,345						2,777,143	09/04/2019
0902392		BLAINE	MN		09/05/2019	4.150	1,992,605						3,675,000	07/29/2019
0902393		ALBUQUERQUE	NM		09/27/2019	3.900	5,425,000						7,746,467	08/07/2019
0902394		Creve Coeur	MO		09/05/2019	4.000	1,793,187						2,463,429	07/18/2019
0902395		MIDDLETON	WI		10/01/2019	3.860	3,290,590						4,819,048	08/16/2019
0902396		FORT WORTH	TX		10/29/2019	4.070	2,391,820						5,340,000	08/21/2019
0902397		JACKSONVILLE	FL		10/11/2019	3.990	10,460,189						17,500,000	08/29/2019
0902398		COVINGTON	WA		09/12/2019	3.970	11,966,505						20,392,157	08/08/2019
0902399		ARDEN HILLS	MN		09/26/2019	3.700	4,187,217						6,387,500	08/12/2019
0902400		STERLING HEIGHTS	MI		10/08/2019	3.770	6,500,000						9,373,684	08/05/2019
0902401		SACRAMENTO	CA		10/15/2019	3.650	14,178,232						25,211,086	09/25/2019
0902402		ELMA	NY		10/03/2019	4.150	3,640,215						5,200,000	09/26/2019
0902403		WALDORF	MD		09/25/2019	3.820	4,573,343						7,142,105	08/29/2019
0902404		IRVINE	CA		10/15/2019	3.870	3,750,000						6,800,000	10/11/2019
0902405		PHILADELPHIA	PA		10/16/2019	3.750	3,344,954						5,250,000	09/05/2019
0902406		NORTHGLENN	CO		10/10/2019	3.900	7,189,440						11,100,000	09/03/2019
0902407		AUBURN HILLS	MI		09/26/2019	3.800	11,350,000						15,700,000	09/19/2019
0902409		SAN DIEGO	CA		11/14/2019	4.000	4,200,000						7,705,833	09/24/2019
0902410		ALBUQUERQUE	NM		11/13/2019	3.900	2,750,000						7,650,000	10/11/2019
0902411		CHARLESTON	SC		11/05/2019	3.900	1,500,000						2,366,667	09/15/2019
0902412		SAN ANTONIO	TX		11/14/2019	4.000	6,800,000						11,573,878	10/01/2019
0902413		DOWNINGTON	PA		09/30/2019	3.500	3,983,649						8,285,714	09/25/2019
0902415		LANSDALE	PA		09/30/2019	3.500	1,493,868						3,168,000	09/25/2019
0902416		DENVER	CO		10/31/2019	3.600	16,973,710						31,705,000	10/11/2019
0902417		INDIO	CA		11/21/2019	3.250	9,000,000						21,750,000	11/18/2019
0902419		HOMEWOOD	AL		11/07/2019	3.800	6,800,000						9,957,143	11/06/2019
0902420		LEAGUE CITY	TX		12/06/2019	4.050	2,100,000						3,400,976	10/15/2019
0902421		BROOKLYN	NY		11/26/2019	4.250	2,100,000						6,100,000	11/12/2019
0902422		ONTARIO	CA		12/12/2019	3.530	1,800,000						3,000,000	12/03/2019
0902423		PLEASANTON	CA		12/12/2019	3.700	3,500,000						6,690,833	11/07/2019
0902425		COLUMBUS	OH		12/10/2019	3.600	1,700,000						2,648,710	11/13/2019
0902426		SPOKANE	WA		12/11/2019	3.550	1,880,000						3,437,396	10/23/2019
0902427		EDEN PRAIRIE	MN		11/27/2019	3.500	12,000,000						20,960,000	11/18/2019
0902428		ATLANTA	GA		12/20/2019	3.600	5,000,000						9,000,000	11/20/2019
0902429		STILLWATER	NY		12/24/2019	4.050	25,500,000						34,447,368	10/09/2019
0902430		CHICAGO	IL		12/19/2019	3.600	1,725,000						2,995,349	11/26/2019
0902431		LAKEWOOD	NJ		12/19/2019	3.800	5,000,000						7,218,750	10/31/2019
0902432		LAS VEGAS	NV		12/18/2019	3.700	1,400,000						4,030,833	12/09/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902433		CHICAGO	IL		12/13/2019	3.650	5,000,000						9,150,000	11/13/2019
0902435		FOUNTAIN VALLEY	CA		11/19/2019	3.750	12,200,000						21,000,000	10/24/2019
0902436		ASHBURN	VA		12/30/2019	3.900	3,500,000						7,222,727	12/09/2019
0902439		DOUGLASSVILLE	PA		12/24/2019	3.950	6,000,000						9,200,000	11/21/2019
0902442		SAN JUAN CAPISTRANO	CA		12/23/2019	3.550	5,700,000						9,696,552	12/13/2019
0902443		HUNTINGTON BEACH	CA		12/23/2019	3.550	3,200,000						6,916,129	12/13/2019
0902444		RANCHO DOMINGUEZ	CA		12/23/2019	3.550	3,000,000						5,916,667	12/13/2019
0902449		CHARLOTTE	NC		12/20/2019	4.000	6,900,000						10,000,000	11/25/2019
9905ST1	0	CHARLOTTESVILLE	VA		05/21/2018	5.500	9,300,000						7,194,880	03/23/2018
9908AVE	0	NEW YORK	NY		05/21/2018	4.419	4,642,857						12,133,072	05/15/2018
990AIR2	0	HONOLULU	HI		01/25/2018	3.677	1,818,182						2,797,212	07/27/2017
990AIR3	0	HONOLULU	HI		01/25/2018	6.086	1,818,182						2,797,212	07/27/2017
990BLK1	0	AMITYVILLE	NY		10/17/2018	4.618	5,019,279		(3,530)				8,638,190	09/12/2018
990BRO1	0	NEW YORK	NY		09/11/2019	3.540	5,000,000						34,305,317	08/22/2019
990CAR1	0	AVONDALE	OH		07/11/2019	5.000	26,588,250						35,688,926	06/30/2019
990CBS1	0	LOS ANGELES	CA		06/28/2019	5.190	4,687,500						9,380,863	01/19/2019
990COLO	0	ADDISON	TX		01/22/2019	5.250	5,000,000						30,410,595	12/01/2018
990ECC1	0	WEST PALM BEACH	FL		09/28/2018	4.990	7,500,000						11,677,200	08/01/2018
990ELJ1	0	LA JOLLA	CA		08/09/2018	5.067	9,700,715						14,780,700	07/01/2018
990ELM1	0	VARIOUS	TX		05/25/2017	5.400	14,999,320		13,532				22,522,523	03/01/2017
990H&R1	0	VARIOUS	FL		06/07/2018	4.730	42,912,621						55,727,160	04/15/2018
990HAR1	0	ST. HELENA	CA		06/05/2019	4.299	4,954,928						12,376,238	05/06/2019
990HILL	0	DALLAS	TX		02/28/2017	5.027	16,103,734						21,613,833	12/20/2016
990HOLL	0	HOLLYWOOD	FL		06/17/2019	5.100	4,800,000						9,345,794	05/02/2019
990HOW1	0	SAN FRANCISCO	CA		07/09/2019	6.737	1,828,565						28,521,360	02/15/2018
990LAP1	0	CEDAR PARK	TX		07/31/2018	4.800	5,000,000						7,513,760	07/01/2018
990LBV1	0	BOSTON	MA		12/18/2018	4.720	5,000,000						9,134,622	11/01/2018
990LUM1	0	LOS ANGELES	CA		12/20/2019	4.500	2,653,191						26,441,036	10/01/2019
990MAIN	0	SAN FRANCISCO	CA		04/28/2017	4.900	4,000,000						6,024,096	03/15/2017
990MOTR	0	NORWALK	CT		08/01/2018	5.120	5,000,000						8,940,400	07/18/2018
990NCAP	0	WASHINGTON	DC		12/20/2019	3.756	4,808,501						9,074,410	12/11/2019
990NMA1	0	CHICAGO	IL		10/26/2017	4.740	5,000,000						7,704,160	10/05/2017
990PLH1	0	NEW YORK	NY		06/26/2019	5.483	5,640,225						13,457,557	04/29/2019
990RBLD	0	WEST HOLLYWOOD	CA		02/22/2018	5.250	10,200,000						14,908,400	01/17/2018
990REN1	0	PHOENIX	AZ		08/01/2018	5.031	9,186,834						15,571,545	07/01/2018
990RPK1	0	BROOKLYN	NY		07/18/2018	7.592	4,630,621						6,953,555	07/01/2018
990SOL1	0	CHICAGO	IL		09/13/2019	5.000	5,000,000						8,532,423	06/09/2019
990VER1	0	SAN FRANCISCO	CA		07/24/2019	4.487	11,470,895						29,761,905	01/31/2019
990W561	0	NEW YORK	NY		04/11/2018	8.050	7,141,312						5,047,525	02/01/2015
990WEN1	0	ROCHESTER	NY		11/07/2017	4.618	4,880,126						8,550,489	08/21/2017
990WTS1	0	NEW YORK	NY		12/15/2017	5.000	5,000,000						8,398,000	11/08/2017
V029656	0	DALLAS	TX			5.209	12,419,683						15,704,500	11/14/2017
V029682	0	ARLINGTON HEIGHTS	IL		02/06/2018	6.509	4,900,000						6,811,000	01/25/2018
V029750	0	BENBROOK	TX		06/20/2018	5.059	10,983,673						30,900,000	06/06/2018
V029754	0	TAMPA	FL		08/01/2018	4.659	14,806,982						19,475,807	07/24/2018
V029761	0	LEWISVILLE	TX		08/07/2018	4.659	13,482,741						17,395,000	07/27/2018
V029762	0	MIAMI	FL		09/12/2018	4.509	13,300,000						17,500,765	07/18/2018
V029777	0	BENBOOK	TX		11/22/2019	4.409	11,825,308						18,662,793	10/29/2019
V029781	0	TUCSON	AZ		10/17/2018	5.459	9,472,577						14,852,067	10/01/2018
V029816	0	HOUSTON	TX		03/21/2019	4.659	18,154,062						23,253,476	02/22/2019
V029851	0	IRVING	TX		06/21/2019	4.409	16,172,750						27,046,957	06/04/2019
V029854	0	CORPUS CHRISTI	TX		07/30/2019	4.409	11,257,560						20,221,377	07/17/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
V029874	0	DALLAS	TX		09/09/2019	4.159	12,289,728						27,048,670	08/29/2019
V029881	0	DALLAS	TX		09/09/2019	4.159	9,025,272						19,698,009	08/29/2019
V029900	0	INDIANAPOLIS	IN		11/06/2019	4.829	19,952,362						37,210,593	10/23/2019
V029922	0	STAFFORD	VA		12/12/2019	5.100	3,370,000						10,004,881	12/09/2019
VC29790	0	TAMPA	FL		02/28/2019	4.900	8,057,964						13,515,181	12/05/2018
General Reserve Loan Loss		IOWA	IA		12/31/2019	1.000	(8,500,000)	(600,000)					1	12/31/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							3,504,199,728	(600,000)	183,643				6,989,517,239	XXX
922USA1	0	VARIOUS	AL		09/11/2013	7.375	69,293,573		262,531				107,047,199	03/01/2013
987JCR9	0	HOLYOKE	MA		02/08/2011	8.500	30,086,651						62,507,435	01/07/2011
988MAYF	0	Washington	DC		06/26/2015	6.437	12,250,000						20,081,967	03/16/2015
989BEL1	0	LAKEWOOD	CO		09/24/2015	6.696	20,865,777						30,882,353	09/03/2015
990AAL1	0	NEW YORK	NY		04/06/2018	5.000	5,000,000						8,011,080	02/15/2018
990ALB1	0	TRACY	CA		08/24/2018	5.410	5,583,333						8,296,186	07/18/2018
990AON1	0	CHICAGO	IL		10/25/2018	5.450	5,000,000						63,501,000	10/01/2018
990AOS1	0	LOS ANGELES	CA		05/15/2017	5.000	7,500,000						12,908,778	03/15/2017
990APP1	0	SUNNYVALE	CA		01/18/2018	4.620	5,000,000						6,502,380	12/31/2017
990BHP1	0	PHILADELPHIA	PA		06/15/2018	7.111	5,000,000						7,715,535	03/15/2018
990BLCK	0	FAIRBURN	GA		11/07/2018	5.630	5,468,439						10,736,640	10/01/2018
990BUSH	0	SAN FRANCISCO	CA		04/25/2019	5.250	5,000,000						37,065,800	09/05/2019
990COS2	0	LAS VEGAS	NV		12/14/2017	6.501	5,000,000						8,576,329	08/19/2016
990FEDX	0	BRIDGEPORT	PA		11/16/2016	6.500	10,000,000						17,543,860	10/01/2016
990GEN1	0	PHILADELPHIA	PA		11/17/2016	9.970	15,494,536						46,153,846	09/01/2016
990GVS1	0	HOUSTON	TX		12/03/2018	5.500	5,000,000						15,825,243	11/20/2018
990HUD1	0	NEW YORK	NY		02/28/2017	7.273	10,000,000						20,491,800	01/03/2017
990MBP1	0	MCCLELLAN	CA		12/20/2017	8.251	4,868,464						7,084,000	11/21/2017
990PARK	0	NEW YORK	NY		05/31/2017	5.000	16,500,000						25,581,395	04/01/2017
990PLH2	0	NEW YORK	NY		06/26/2019	7.163	8,676,174						16,920,473	04/29/2019
990SWAN	0	LAKE BUENA VISTA	FL		11/02/2018	6.294	1,678,042						99,622,500	08/01/2018
0699999. Mortgages in good standing - Mezzanine Loans							253,264,989		262,531				633,055,799	XXX
0899999. Total Mortgages in good standing							3,873,433,948	(600,000)	458,748				7,866,213,949	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,873,433,948	(600,000)	458,748				7,866,213,949	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0AG1003	OTHELLO	WA		01/03/2019	6.520	3,845,451		7,500,000
0AG1004	MILBANK	SD		01/11/2019	6.250	3,428,400		6,300,000
0AG1007	JEFFERSON	OR		04/26/2019	7.000	3,600,000		15,138,542
0AG1008	TURNER	OR		04/26/2019	7.750	3,425,000		15,138,542
0AG1010	MADERA	CA		10/31/2019	4.990	500,000		1,000,000
0AG1011	MADERA	CA		10/31/2019	4.990	950,000		2,400,000
0AG1013	ST JOHN	KS		12/30/2019	4.600	10,733,249		19,515,000
0199999. Mortgages in good standing - Farm Mortgages						26,482,100		66,992,084
990AMH1	JONESBORO	GA		07/31/2019	3.556	5,000,000		6,666,667
990CON1	CINCINNATTI	OH		03/02/2018	4.850		3,430,676	1,196,244
990HPA2	ORLANDO	FL		05/16/2019	4.115	5,000,000		7,469,704
990SFR1	ATLANTA	GA		04/10/2019	4.481	11,817,379		16,408,923
0399999. Mortgages in good standing - Residential mortgages-all other						21,817,379	3,430,676	31,741,538
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100		4,000,000	28,852,221
0901986	LOUISVILLE	KY		04/29/2015	4.000		1,189,272	5,110,000
0901992	OCOEE	FL		04/28/2015	4.100		1,500,000	10,300,000
0902014	MIDLAND	TX		05/14/2015	4.300		2,800,000	24,250,000
0902034	LAWRENCEVILLE	GA		07/23/2015	4.050		1,200,000	6,250,000
0902341	SANTA FE SPRINGS	CA		01/10/2019	4.680	12,500,000		28,700,000
0902342	TWINSBURG	OH		01/02/2019	4.830	7,100,000		10,400,000
0902347	MARIETTA	GA		01/09/2019	5.040	2,300,000		3,600,000
0902348	MARIETTA	GA		02/07/2019	4.920	2,300,000		3,900,000
0902350	TUKWILA	WA		02/28/2019	4.730	4,000,000		10,990,000
0902353	MOORESTOWN	NJ		02/11/2019	4.640	8,825,000		13,600,000
0902354	KENNESAW	GA		01/30/2019	4.800	4,350,000		6,354,783
0902355	EL PASO	TX		02/14/2019	4.970	3,700,000		5,750,000
0902356	ALBUQUERQUE	NM		02/01/2019	4.600	2,700,000		8,200,000
0902357	ALBUQUERQUE	NM		02/01/2019	4.600	4,700,000		8,370,000
0902358	CEDAR PARK	TX		02/28/2019	4.800	2,500,000		4,551,282
0902359	SOUTH SALT LAKE	UT		03/05/2019	4.650	4,170,000		6,420,000
0902360	NEWPORT BEACH	CA		03/12/2019	4.500	15,500,000		31,400,000
0902361	MIDDLETOWN	NJ		03/08/2019	4.550	22,000,000		32,000,000
0902362	PASADENA	TX		02/27/2019	4.450	7,060,000		15,790,000
0902363	DULUTH	GA		03/12/2019	4.500	8,450,000		12,344,721
0902364	ST CLOUD	MN		03/07/2019	4.500	3,675,000		5,700,000
0902366	COLUMBUS	OH		03/04/2019	4.560	4,400,000		6,400,000
0902367	INDIANAPOLIS	IN		04/22/2019	4.500	2,850,000		4,259,341
0902368	ADDISON	TX		05/01/2019	4.700	6,600,000		12,360,000
0902369	HALFMOON	NY		05/06/2019	4.710	15,400,000		22,350,000
0902370	GARDNER	KS		05/09/2019	4.500	3,186,566		4,700,000
0902371	MOUNT PROSPECT	IL		04/17/2019	4.580	2,600,000		5,050,000
0902372	KNOXVILLE	TN		05/24/2019	4.600	3,150,000		4,630,825
0902373	LOS ANGELES	CA		05/29/2019	4.500	10,500,000		21,800,000
0902374	LAS VEGAS	NV		04/30/2019	4.600	14,300,000		25,114,375
0902375	SALT LAKE CITY	UT		04/30/2019	4.600	9,800,000		16,191,304
0902376	OCEANSIDE	CA		07/01/2019	4.850	5,300,000		8,328,571
0902377	BROOKLYN	NY		08/02/2019	4.580	16,000,000		28,900,000
0902378	PHILADELPHIA	PA		07/15/2019	4.400	2,600,000		5,048,837
0902379	RACINE	WI		06/13/2019	4.570	7,000,000		10,400,000
0902380	STERLING	VA		07/18/2019	4.550	20,300,000		31,800,000
0902381	CHICAGO	IL		08/14/2019	4.480	6,200,000		9,437,342
0902382	HOUSTON	TX		07/25/2019	4.400	3,100,000		4,520,833
0902383	PORTLAND	OR		08/26/2019	4.700	9,400,000		17,500,000
0902384	NASHVILLE	TN		08/02/2019	4.400	3,000,000		6,300,000
0902385	TUKWILA	WA		07/24/2019	4.300	1,035,000		2,263,268

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0902386	SANTA FE SPRINGS	CA		07/17/2019	4.250	4,350,000		8,350,000
0902387	PEACHTREE CORNERS	GA		08/29/2019	4.450	7,425,000		12,205,479
0902388	HIGHLAND PARK	MI		10/03/2019	4.250	3,600,000		7,900,000
0902389	BENSALEM	PA		09/04/2019	4.050	2,375,000		3,613,497
0902390	MIDDLE RIVER	MD		08/28/2019	4.000	16,300,000		23,800,000
0902391	BENSALEM	PA		09/18/2019	4.150	1,800,000		2,777,143
0902392	BLAINE	MN		09/05/2019	4.150	2,000,000		3,675,000
0902393	ALBUQUERQUE	NM		09/27/2019	3.900	5,425,000		7,746,467
0902394	Creve Coeur	MO		09/05/2019	4.000	1,800,000		2,463,429
0902395	MIDDLETON	WI		10/01/2019	3.860	3,300,000		4,819,048
0902396	FORT WORTH	TX		10/29/2019	4.070	2,400,000		5,340,000
0902397	JACKSONVILLE	FL		10/11/2019	3.990	10,500,000		17,500,000
0902398	COVINGTON	WA		09/12/2019	3.970	12,000,000		20,392,157
0902399	ARDEN HILLS	MN		09/26/2019	3.700	4,200,000		6,387,500
0902400	STERLING HEIGHTS	MI		10/08/2019	3.770	6,500,000		9,373,684
0902401	SACRAMENTO	CA		10/15/2019	3.650	14,200,000		25,211,086
0902402	ELMA	NY		10/03/2019	4.150	3,650,000		5,200,000
0902403	WALDORF	MD		09/25/2019	3.820	4,600,000		7,142,105
0902404	IRVINE	CA		10/15/2019	3.870	3,750,000		6,800,000
0902405	PHILADELPHIA	PA		10/16/2019	3.750	3,350,000		5,250,000
0902406	NORTHGLENN	CO		10/10/2019	3.900	7,200,000		11,100,000
0902407	AUBURN HILLS	MI		09/26/2019	3.800	11,350,000		15,700,000
0902409	SAN DIEGO	CA		11/14/2019	4.000	4,200,000		7,705,833
0902410	ALBUQUERQUE	NM		11/13/2019	3.900	2,750,000		7,650,000
0902411	CHARLESTON	SC		11/05/2019	3.900	1,500,000		2,366,667
0902412	SAN ANTONIO	TX		11/14/2019	4.000	6,800,000		11,573,878
0902413	DOWNINGTON	PA		09/30/2019	3.500	4,000,000		8,285,714
0902415	LANSDALE	PA		09/30/2019	3.500	1,500,000		3,168,000
0902416	DENVER	CO		10/31/2019	3.600	17,000,000		31,705,000
0902417	INDIO	CA		11/21/2019	3.250	9,000,000		21,750,000
0902419	HOMEWOOD	AL		11/07/2019	3.800	6,800,000		9,957,143
0902420	LEAGUE CITY	TX		12/06/2019	4.050	2,100,000		3,400,976
0902421	BROOKLYN	NY		11/26/2019	4.250	2,100,000		6,100,000
0902422	ONTARIO	CA		12/12/2019	3.530	1,800,000		3,000,000
0902423	PLEASANTON	CA		12/12/2019	3.700	3,500,000		6,690,833
0902425	COLUMBUS	OH		12/10/2019	3.600	1,700,000		2,648,710
0902426	SPOKANE	WA		12/11/2019	3.550	1,880,000		3,437,396
0902427	EDEN PRAIRIE	MN		11/27/2019	3.500	12,000,000		20,960,000
0902428	ATLANTA	GA		12/20/2019	3.600	5,000,000		9,000,000
0902429	STILLWATER	NY		12/24/2019	4.050	25,500,000		34,447,368
0902430	CHICAGO	IL		12/19/2019	3.600	1,725,000		2,995,349
0902431	LAKEWOOD	NJ		12/19/2019	3.800	5,000,000		7,218,750
0902432	LAS VEGAS	NV		12/18/2019	3.700	1,400,000		4,030,833
0902433	CHICAGO	IL		12/13/2019	3.650	5,000,000		9,150,000
0902435	FOUNTAIN VALLEY	CA		11/19/2019	3.750	12,200,000		21,000,000
0902436	ASHBURN	VA		12/30/2019	3.900	3,500,000		7,222,727
0902439	DOUGLASSVILLE	PA		12/24/2019	3.950	6,000,000		9,200,000
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019	3.550	5,700,000		9,696,552
0902443	HUNTINGTON BEACH	CA		12/23/2019	3.550	3,200,000		6,916,129
0902444	RANCHO DOMINGUEZ	CA		12/23/2019	3.550	3,000,000		5,916,667
0902449	CHARLOTTE	NC		12/20/2019	4.000	6,900,000		10,000,000
990APDP	CHICAGO	IL		04/25/2019	4.400	5,000,000		7,934,600
990BR01	NEW YORK	NY		09/11/2019	3.540	5,000,000		34,305,317
990CAR1	AVONDALE	OH		07/11/2019	5.000	26,588,250		35,688,926
990CBC1	LOMA LINDA	CA		01/24/2019	4.362	1,100,000		2,845,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
990CBS1	LOS ANGELES	CA		06/28/2019	5.190	4,687,500		9,380,863
990COLO	ADDISON	TX		01/22/2019	5.250	5,000,000		30,410,595
990HAR1	ST. HELENA	CA		06/05/2019	4.299	5,000,000		12,376,238
990HILL	DALLAS	TX		02/28/2017	5.027		682,844	21,613,833
990HOLL	HOLLYWOOD	FL		06/17/2019	5.100	4,800,000		9,345,794
990HOW1	SAN FRANCISCO	CA		07/09/2019	6.737	215,883	1,612,681	28,521,360
990HPPZ	SPRING	TX		04/04/2019	4.400	5,000,000		7,129,080
990KIR1	HOUSTON	TX		12/28/2018	4.233		220,808	12,822,229
990LUM1	LOS ANGELES	CA		12/20/2019	4.500	2,653,191		26,441,036
990MAIM	BROOKLYN	NY		01/25/2019	4.362	1,741,333		3,750,000
990NCAP	WASHINGTON	DC		12/20/2019	3.756	4,808,501		9,074,410
990PLH1	NEW YORK	NY		06/26/2019	5.483	5,479,024	161,200	13,457,557
990QUAD	DALLAS	TX		03/01/2019	4.367	1,508,002		2,930,000
990REN1	PHOENIX	AZ		08/01/2018	5.031		518,715	15,571,545
990SHOR	CHICAGO	IL		04/30/2019	4.400	6,000,000		9,755,200
990SOL1	CHICAGO	IL		09/13/2019	5.000	5,000,000		8,532,423
990STAR	CHICAGO	IL		02/08/2018	4.190		2,507,672	3,089,760
990VER1	SAN FRANCISCO	CA		07/24/2019	4.487	11,250,000	220,895	29,761,905
990W561	NEW YORK	NY		04/11/2018	8.050		3,120,579	5,047,525
V029644	DENVER	CO		11/28/2017	7.270		70,929	21,805,000
V029656	DALLAS	TX			5.911		146,264	15,704,500
V029719	SAN ANTONIO	TX		04/27/2018	5.989		40,616	27,300,000
V029750	BENBROOK	TX		06/20/2018	5.579		731,278	30,900,000
V029754	TAMPA	FL		08/01/2018	5.166		532,789	19,475,807
V029761	LEWISVILLE	TX		08/07/2018	5.395		336,531	17,395,000
V029762	MIAMI	FL		09/12/2018	5.100		655,738	17,500,765
V029777	BENBOOK	TX		11/22/2019	4.500	11,825,308		18,662,793
V029781	TUCSON	AZ		10/17/2018	6.190		74,077	14,852,067
V029816	HOUSTON	TX		03/21/2019	5.390	16,332,000	1,822,062	23,253,476
V029851	IRVING	TX		06/21/2019	5.083	16,172,750		27,046,957
V029854	CORPUS CHRISTI	TX		07/30/2019	4.950	11,257,560		20,221,377
V029874	DALLAS	TX		09/09/2019	4.492	12,289,728		27,048,670
V029881	DALLAS	TX		09/09/2019	4.492	9,025,272		19,698,009
V029900	INDIANAPOLIS	IN		11/06/2019	4.970	19,952,362		37,210,593
V029922	STAFFORD	VA		12/12/2019	5.100	3,370,000		10,004,881
VC29790	TAMPA	FL		02/28/2019	4.900	8,243,570		13,515,181
0599999. Mortgages in good standing - Commercial mortgages-all other						766,681,800	24,144,950	1,731,509,095
990BUSH	SAN FRANCISCO	CA		04/25/2019	5.250	5,000,000		37,065,800
990MBP1	MCCLELLAN	CA		12/20/2017	8.251		69,539	7,084,000
990PLH2	NEW YORK	NY		06/26/2019	7.163	8,429,268	246,906	16,920,473
990ROCK	ROCKVILLE	MD		03/15/2019	4.343	3,332,685		6,050,000
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	6.294		1,249,160	99,622,500
0699999. Mortgages in good standing - Mezzanine Loans						16,761,953	1,565,605	166,742,773
0899999. Total Mortgages in good standing						831,743,232	29,141,231	1,996,985,490
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						831,743,232	29,141,231	1,996,985,490

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0900374	NORCROSS	GA		12/16/2004	09/24/2019	76,288							24,002	24,002			
0900377	KNOXVILLE	TN		12/14/2004	12/12/2019	222,914							40,337	40,337			
0900440	POWDER SPRINGS	GA		04/27/2005	12/17/2019	609,949							452,851	452,851			
0900601	SAN ANTONIO	TX		02/16/2006	09/18/2019	957,514							814,099	814,099			
0900735	LELAND	NC		09/07/2006	09/16/2019	347,243							302,717	302,717			
0900926	ROCKVILLE	MD		12/06/2007	02/26/2019	2,972,817							2,952,645	2,952,645			
0900972	FARMERS BRANCH	TX		02/26/2008	07/31/2019	598,643							559,612	559,612			
0900976	PONTIAC	MI		02/29/2008	03/28/2019	1,417,041							1,376,354	1,376,354			
0900986	AUBURN HILLS	MI		05/01/2008	12/05/2019	1,817,194							1,762,370	1,762,370			
0900999	SAN ANTONIO	TX		05/14/2008	12/03/2019	350,414							263,620	263,620			
0901036	GULF BREEZE	FL		05/29/2008	05/14/2019	3,556,254							3,495,107	3,495,107			
0901077	MADISON HEIGHTS	MI		11/14/2008	07/22/2019	1,888,499							1,828,828	1,828,828			
0901117	DALLAS	TX		11/18/2008	10/16/2019	1,604,322							1,468,578	1,468,578			
0901138	LANCASTER	PA		02/05/2009	01/25/2019	4,371,311							4,358,642	4,358,642			
0901182	CRESTWOOD	MO		08/26/2009	09/05/2019	1,066,150							1,042,534	1,042,534			
0901184	OFALLON	MO		09/24/2009	02/15/2019	3,947,894							3,927,576	3,927,576			
0901189	LAKE WORTH	TX		09/29/2009	09/18/2019	115,560							19,806	19,806			
0901196	FLOWOOD	MS		09/15/2009	04/01/2019	1,151,469							1,141,885	1,141,885			
0901209	WALTON HILLS	OH		11/20/2009	01/11/2019	3,256,167							3,240,906	3,240,906			
0901299	ARTESIA	CA		08/25/2010	05/03/2019	351,681							347,056	347,056			
0901301	ARTESIA	CA		08/25/2010	05/03/2019	1,410,913							1,392,358	1,392,358			
0901302	ARTESIA	CA		08/25/2010	05/03/2019	343,308							338,794	338,794			
0901303	ARTESIA	CA		08/25/2010	05/03/2019	494,028							487,531	487,531			
0901316	WEST HENRIETTA	NY		09/14/2010	05/30/2019	364,262							351,562	351,562			
0901342	STERLING HEIGHTS	MI		11/30/2010	10/24/2019	1,786,436							1,703,210	1,703,210			
0901347	NASHVILLE	TN		12/17/2010	10/23/2019	581,235							541,258	541,258			
0901381	ELLISVILLE	MO		03/04/2011	07/29/2019	6,635,656							6,523,531	6,523,531			
0901394	PORTLAND	OR		02/16/2011	08/16/2019	2,081,849							2,036,054	2,036,054			
0901453	LOS ANGELES	CA		06/08/2011	03/19/2019	1,855,459							1,840,602	1,840,602			
0901467	CHANHASSEN	MN		08/29/2011	10/11/2019	2,051,113							1,738,379	1,738,379			
0901492	CARLSBAD	CA		07/29/2011	12/24/2019	1,302,837							1,260,378	1,260,378			
0901500	CAMBRIDGE	MN		09/01/2011	05/03/2019	1,032,209							1,021,178	1,021,178			
0901501	COON RAPIDS	MN		09/01/2011	05/03/2019	1,095,405							1,083,698	1,083,698			
0901515	RICHMOND	KY		09/13/2011	02/14/2019	3,573,204							3,563,371	3,563,371			
0901525	NIAGARA FALLS	NY		11/29/2011	11/25/2019	848,631							791,099	791,099			
0901544	LADUE	MO		12/20/2011	04/04/2019	3,319,563							3,282,902	3,282,902			
0901548	AUBURN HILLS	MI		12/23/2011	12/23/2019	648,983							585,486	585,486			
0901563	TUCSON	AZ		03/29/2012	12/16/2019	3,544,269							3,432,687	3,432,687			
0901572	EGAN	MN		04/05/2012	08/29/2019	1,531,070							1,498,262	1,498,262			
0901580	MEMPHIS	TN		03/27/2012	04/15/2019	5,083,494							5,028,545	5,028,545			
0901597	VENTURA	CA		05/29/2012	02/01/2019	1,497,463							1,497,463	1,497,463			
0901604	FORT COLLINS	CO		06/08/2012	08/16/2019	3,622,546							3,536,245	3,536,245			
0901612	AKRON	OH		06/27/2012	11/22/2019	1,998,551		16,726			16,726		1,903,318	1,916,261			
0901627	GARDNER	KS		09/04/2012	05/08/2019	1,362,180							1,343,435	1,343,435			
0901630	BLAINE	MN		08/16/2012	09/04/2019	1,480,610		14,916			14,916		1,447,872	1,459,437			
0901650	PORTLAND	OR		11/15/2012	12/11/2019	2,218,808							2,105,302	2,105,302			
0901657	SAN ANTONIO	TX		10/29/2012	11/12/2019	1,065,758							1,033,343	1,033,343			
0901660	LEXINGTON	KY		12/04/2012	02/22/2019	4,350,542							4,325,787	4,325,787			
0901702	ANDREWS	TX		02/19/2013	08/09/2019	1,268,181							1,226,760	1,226,760			
0901737	KENOSHA	WI		04/16/2013	11/01/2019	5,198,509							5,046,442	5,046,442			
0901750	TUCSON	AZ		05/22/2013	11/20/2019	8,687,581							8,430,626	8,430,626			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901765	HAWTHORNE	CA		07/16/2013	07/12/2019	2,688,687							2,556,991	2,556,991			
0901774	WINTER PARK	FL		07/09/2013	05/15/2019	861,376							831,383	831,383			
0901793	WINDER	GA		07/18/2013	12/05/2019	1,745,555							1,666,846	1,666,846			
0901806	BROOKLYN	NY		08/02/2013	08/01/2019	6,357,077							6,235,393	6,235,393			
0901816	ATLANTA	GA		09/10/2013	12/19/2019	2,248,710							2,179,534	2,179,534			
0901827	SAN ANTONIO	TX		09/30/2013	06/10/2019	2,817,606							2,775,163	2,775,163			
0901851	TALLAHASSEE	FL		12/09/2013	09/17/2019	8,610,196							8,427,617	8,427,617			
0901860	BROOMFIELD	CO		12/05/2013	08/06/2019	4,265,654							4,182,655	4,182,655			
0901886	DUBLIN	OH		02/20/2014	01/09/2019	1,511,781							1,497,252	1,497,252			
0901895	MINNEAPOLIS	MN		04/30/2014	05/15/2019	3,791,273							3,733,447	3,733,447			
0901940	PORTLAND	OR		11/20/2014	08/25/2019	6,220,830							6,077,554	6,077,554			
0901949	BRANCHBURG	NJ		11/25/2014	12/23/2019	4,540,069							4,360,676	4,360,676			
0901962	LITHIA SPRINGS	GA		01/13/2015	02/12/2019	2,862,261							2,835,812	2,835,812			
0901967	NORFOLK	VA		02/18/2015	07/31/2019	3,899,784							3,822,635	3,822,635			
0901971	JACKSONVILLE	FL		02/19/2015	10/10/2019	2,483,912							2,394,309	2,394,309			
0901993	VISTA	CA		04/15/2015	11/14/2019	3,791,872							3,593,936	3,593,936			
0902032	AUBURN	WA		06/25/2015	08/16/2019	2,083,983							1,989,455	1,989,455			
0902033	KENT	WA		06/25/2015	08/16/2019	1,766,125							1,685,009	1,685,009			
0902213	PANAMA CITY	FL		07/24/2017	12/09/2019	3,008,828							2,908,613	2,908,613			
0902251	SARASOTA	FL		10/27/2017	11/20/2019	2,028,143							1,767,744	1,767,744			
0902252	SARASOTA	FL		10/27/2017	11/20/2019	3,090,504							2,693,705	2,693,705			
0902253	ST. PETERSBURG	FL		10/27/2017	11/20/2019	2,800,769							2,441,170	2,441,170			
0902254	ST. PETERSBURG	FL		10/27/2017	11/20/2019	3,274,003							2,853,644	2,853,644			
0902271	ALBUQUERQUE	NM		01/31/2018	06/05/2019	4,025,560							3,979,657	3,979,657			
0902355	EL PASO	TX		02/14/2019	11/05/2019								3,589,914	3,589,914			
975TRGI	LANCASTER	PA		08/18/2011	09/10/2019	10,589,153							10,453,410	10,453,410			
979MAQI	NEW YORK CITY	NY		01/30/2014	06/05/2019	20,000,000							20,000,000	20,000,000			
990APDP	CHICAGO	IL		04/25/2019	08/29/2019								5,000,000	5,000,000			
990BIS1	KATY	TX		12/06/2017	11/26/2019	4,452,434							4,367,102	4,367,102			
990CBC1	LOMA LINDA	CA		01/24/2019	09/27/2019								1,100,000	1,100,000			
990COLL	PHOENIX	AZ		05/01/2017	12/02/2019	20,000,000							20,000,000	20,000,000			
990HIT1	MIAMI	FL		05/24/2017	05/02/2019	5,000,000							5,000,000	5,000,000			
990HPD1	PORTLAND	OR		12/13/2017	04/29/2019	5,000,000							5,000,000	5,000,000			
990HPPZ	SPRING	TX		04/04/2019	08/29/2019								5,000,000	5,000,000			
990KIR1	HOUSTON	TX		12/28/2018	09/27/2019	5,701,041							5,921,850	5,921,850			
990MAIM	BROOKLYN	NY		01/25/2019	09/27/2019								1,623,010	1,623,010			
990OVR1	DULUTH	GA		05/25/2017	08/29/2019	3,000,000							2,992,382	2,992,382			
990QUAD	DALLAS	TX		03/01/2019	09/27/2019								1,508,002	1,508,002			
990RED1	REDMOND	WA		09/26/2017	08/29/2019	5,000,000							5,000,000	5,000,000			
990RIV1	HAPPY VALLEY	OR		06/28/2018	10/03/2019	29,232							29,212	29,212			
990RIV2	OREGON CITY	OR		06/28/2018	08/20/2019	31,806							31,806	31,806			
990ROCK	ROCKVILLE	MD		03/15/2019	09/27/2019								3,332,685	3,332,685			
990SHOR	CHICAGO	IL		04/30/2019	08/29/2019								6,000,000	6,000,000			
990SROA	BELLEVILLE	NJ		07/21/2017	04/29/2019	4,626,866							4,626,866	4,626,866			
990STAR	CHICAGO	IL		02/08/2018	11/26/2019	2,518,248							5,025,920	5,025,920			
990SVJR	VARIOUS	TX		10/11/2016	01/14/2019	3,132,761							2,985,135	2,985,135			
990SVSR	VARIOUS	TX		10/11/2016	01/14/2019	21,929,324							20,895,943	20,895,943			
V029644	DENVER	CO		11/28/2017	04/05/2019	12,322,532							12,393,461	12,393,461			
V029719	SAN ANTONIO	TX		04/27/2018	05/06/2019	10,162,908							10,203,524	10,203,524			
0199999. Mortgages closed by repayment						317,284,840		31,642			31,642		339,387,425	339,411,933			
0900131	SOLON	OH		01/30/2003		421,827								304,450			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0900189	SPOKANE	WA		08/01/2003		172,313								91,144			
0900208	DUBLIN	OH		10/07/2003		164,811								76,067			
0900209	COLUMBUS	OH		10/07/2003		329,622								152,135			
0900249	ALICE	TX		04/15/2004		558,141								201,697			
0900292	AMMON	ID		05/27/2004		570,239								202,915			
0900374	NORCROSS	GA		12/16/2004		76,288								52,286			
0900377	KNOXVILLE	TN		12/14/2004		222,914								182,577			
0900413	OREM	UT		03/18/2005		338,784								227,387			
0900440	POWDER SPRINGS	GA		04/27/2005		609,949								157,098			
0900447	MEMPHIS	TN		05/10/2005		611,423								153,432			
0900509	ALBUQUERQUE	NM		09/15/2005		546,493								135,186			
0900510	ALBUQUERQUE	NM		09/15/2005		254,259								62,896			
0900513	DORAVILLE	GA		09/19/2005		140,700								69,302			
0900561	SOUTHFIELD	MI		12/15/2005		5,215,516								145,627			
0900588	CAREFREE	AZ		02/21/2006		295,387								117,887			
0900589	SCOTTSDALE	AZ		04/13/2006		241,749								89,748			
0900590	MESA	AZ		02/21/2006		287,221								115,502			
0900601	SAN ANTONIO	TX		02/16/2006		957,514								143,414			
0900678	FOUNTAIN HILL	AZ		05/11/2006		1,023,708								24,040			
0900735	LELAND	NC		09/07/2006		347,243								44,526			
0900755	TUALATIN	OR		10/11/2006		505,259								85,902			
0900767	ANN ARBOR	MI		04/30/2007		1,171,710								302,278			
0900783	GARDENDALE	AL		02/16/2007		379,533								60,175			
0900863	MADISON HEIGHTS	MI		09/12/2007		607,445								84,377			
0900864	BRIGHTON	MI		09/12/2007		1,166,294								162,003			
0900869	BAKERSFIELD	CA		10/03/2007		623,738								141,229			
0900926	ROCKVILLE	MD		12/06/2007		2,972,817								20,170			
0900932	DALLAS	TX		12/13/2007		690,475								92,673			
0900972	FARMERS BRANCH	TX		02/26/2008		598,643								39,031			
0900976	PONTIAC	MI		02/29/2008		1,417,041								40,687			
0900984	MARTINSBURG	WV		03/17/2008		1,146,539								315,008			
0900986	AUBURN HILLS	MI		05/01/2008		1,817,194								54,824			
0900999	SAN ANTONIO	TX		05/14/2008		350,414								86,794			
0901003	JACKSONVILLE	FL		06/06/2008		1,829,363								224,399			
0901018	UPPER MARLBOROUGH	MD		05/30/2008		4,138,738								515,628			
0901036	GULF BREEZE	FL		05/29/2008		3,556,254								61,147			
0901057	WILSON	NC		07/15/2008		458,226								56,127			
0901077	MADISON HEIGHTS	MI		11/14/2008		1,888,499								59,671			
0901094	PINEVILLE	NC		08/28/2008		702,175								82,585			
0901114	WIXOM	MI		12/17/2008		1,881,545								101,457			
0901117	DALLAS	TX		11/18/2008		1,604,322								135,744			
0901138	LANCASTER	PA		02/05/2009		4,371,311								12,669			
0901172	BETHESDA	MD		07/30/2009		1,908,755								194,994			
0901180	JONESBORO	AR		12/02/2009		1,960,606								61,776			
0901182	CRESTWOOD	MO		08/26/2009		1,066,150								23,616			
0901184	OFALLON	MO		09/24/2009		3,947,894								20,318			
0901187	DALLAS	TX		08/17/2009		765,496								74,002			
0901189	LAKE WORTH	TX		09/29/2009		115,560								95,755			
0901195	MARTINSBURG	WV		11/09/2009		2,150,174								288,105			
0901196	FLOWOOD	MS		09/15/2009		1,151,469								9,584			
0901205	AUSTIN	TX		10/30/2009		1,793,094								190,461			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901207	HICKORY	NC		10/29/2009		1,024,504								323,703			
0901209	WALTON HILLS	OH		11/20/2009		3,256,167								15,261			
0901223	PASADENA	CA		01/28/2010		3,538,306								118,319			
0901228	BEACHWOOD	OH		12/15/2009		753,411								218,891			
0901233	OVERLAND PARK	KS		02/01/2010		2,476,723								336,111			
0901246	CHARLOTTE	NC		03/15/2010		926,384								91,832			
0901253	SALT LAKE CITY	UT		04/13/2010		1,865,447								160,162			
0901254	BRECKSVILLE	OH		04/19/2010		4,151,044								135,026			
0901261	HELENA	MT		05/06/2010		196,517								24,477			
0901262	BETHANY	OK		05/06/2010		227,398								28,323			
0901290	VANDALIA	OH		08/05/2010		1,325,101								161,667			
0901293	JACKSONVILLE	FL		08/12/2010		1,945,967								107,393			
0901294	INDIANAPOLIS	IN		07/01/2010		1,660,218								54,345			
0901299	ARTESIA	CA		08/25/2010		351,681								4,625			
0901301	ARTESIA	CA		08/25/2010		1,410,913								18,555			
0901302	ARTESIA	CA		08/25/2010		343,308								4,515			
0901303	ARTESIA	CA		08/25/2010		494,028								6,497			
0901304	AUSTINTOWN	OH		08/19/2010		1,871,898								61,055			
0901305	OREM	UT		07/01/2010		3,503,075								324,066			
0901306	SANTA FE	NM		07/06/2010		498,288								16,327			
0901307	ALBUQUERQUE	NM		07/06/2010		830,480								27,211			
0901308	ALBUQUERQUE	NM		07/06/2010		830,480								27,211			
0901314	PHOENIX	AZ		09/08/2010		2,239,314								124,557			
0901316	WEST HENRIETTA	NY		09/14/2010		364,262								12,700			
0901322	JACKSON	MS		10/29/2010		2,575,803								77,582			
0901325	BEAUMONT	TX		12/02/2010		368,736								42,153			
0901326	SPARKS	NV		10/19/2010		1,703,354								56,240			
0901331	CARROLLTON	TX		10/08/2010		802,159								68,106			
0901334	CLEVELAND	OH		12/09/2010		1,121,658								127,693			
0901342	STERLING HEIGHTS	MI		11/30/2010		1,786,436								83,227			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		1,059,475								88,315			
0901347	NASHVILLE	TN		12/17/2010		581,235								39,977			
0901354	POMPANO BEACH	FL		12/17/2010		1,186,237								99,651			
0901355	PENNSAUKEN	NJ		12/09/2010		351,266								40,381			
0901356	MONTCLAIR	CA		03/01/2011		1,162,833								39,084			
0901361	LINCOLN	NE		02/01/2011		1,463,205								122,017			
0901366	EL PASO	TX		11/22/2010		816,320								94,601			
0901368	HOUSTON	TX		01/13/2011		1,133,004								93,385			
0901371	BOULDER	CO		01/14/2011		1,484,074								51,184			
0901381	ELLISVILLE	MO		03/04/2011		6,635,656								112,125			
0901386	CONROE	TX		02/22/2011		967,616								32,406			
0901394	PORTLAND	OR		02/16/2011		2,081,849								45,795			
0901395	EUGENE	OR		02/22/2011		4,169,035								137,804			
0901398	STROUDSBURG	PA		01/31/2011		2,391,557								110,717			
0901403	TEMPE	AZ		02/28/2011		1,241,675								141,809			
0901417	CINCINNATI	OH		04/04/2011		1,176,380								168,833			
0901424	PINEVILLE	NC		03/17/2011		1,691,805								137,176			
0901432	MONROE	NC		04/12/2011		1,205,477								130,142			
0901436	SWEDESBORO	NJ		04/07/2011		923,179								29,892			
0901437	SWEDESBORO	NJ		03/30/2011		2,176,045								71,021			
0901444	NATIONAL CITY	CA		06/13/2011		807,724								84,799			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901445	HEBRON	KY		05/11/2011		608,773								66,484			
0901453	LOS ANGELES	CA		06/08/2011		1,855,459								14,856			
0901456	OMAHA	NE		05/31/2011		1,607,121								176,312			
0901458	RIVERSIDE	CA		06/23/2011		2,277,154								72,723			
0901462	STOW	OH		06/09/2011		3,104,797								168,930			
0901467	CHANHASSEN	MN		08/29/2011		2,051,113								312,734			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011		1,168,528								269,355			
0901474	MONTCLAIR	CA		08/11/2011		4,261,352								136,986			
0901475	HUNTSVILLE	AL		06/30/2011		891,679								69,877			
0901480	MILWAUKEE	WI		07/12/2011		1,917,135								65,444			
0901482	JACKSON	MS		07/21/2011		620,303								65,150			
0901484	WEST ALLIS	WI		07/19/2011		599,301								118,216			
0901486	BOULDER	CO		12/06/2011		1,532,345								48,178			
0901492	CARLSBAD	CA		07/29/2011		1,302,837								42,459			
0901500	CAMBRIDGE	MN		09/01/2011		1,032,209								11,031			
0901501	COON RAPIDS	MN		09/01/2011		1,095,405								11,706			
0901514	GLENDALE	WI		09/23/2011		2,430,567								81,751			
0901515	RICHMOND	KY		09/13/2011		3,573,204								9,833			
0901521	TAYLORSVILLE	UT		09/30/2011		1,513,858								154,895			
0901523	KNOXVILLE	TN		09/30/2011		718,260								240,628			
0901525	NIAGARA FALLS	NY		11/29/2011		848,631								57,531			
0901528	EDEN PRAIRIE	MN		09/26/2011		1,687,759								186,128			
0901534	SAN ANTONIO	TX		09/12/2011		1,227,314								123,140			
0901535	SALT LAKE CITY	UT		10/18/2011		825,558								67,499			
0901538	KIRKLAND	WA		12/02/2011		849,263								26,885			
0901542	DRAPER	UT		12/15/2011		1,898,406								59,687			
0901544	LADUE	MO		12/20/2011		3,319,563								36,661			
0901548	AUBURN HILLS	MI		12/23/2011		648,983								63,497			
0901557	CHARLOTTE	NC		02/06/2012		885,055								28,213			
0901559	TACOMA	WA		02/15/2012		3,814,852								197,457			
0901560	TACOMA	WA		02/15/2012		2,024,207								104,773			
0901563	TUCSON	AZ		03/29/2012		3,544,269								111,582			
0901571	HARRISON CITY	PA		04/30/2012		7,859,252								264,219			
0901572	EGAN	MN		04/05/2012		1,531,070								32,808			
0901575	ABERDEEN	NC		04/26/2012		7,043,916								230,488			
0901579	JACKSON	MS		04/17/2012		5,418,473								198,341			
0901580	MEMPHIS	TN		03/27/2012		5,083,494								54,949			
0901583	WIXOM	MI		04/19/2012		701,646								67,526			
0901585	DRAPER	UT		03/30/2012		516,950								112,855			
0901586	FOUNTAIN VALLEY	CA		05/10/2012		786,668								57,738			
0901602	TIGARD	OR		06/13/2012		1,530,813								147,038			
0901603	ALISA VIEJO	CA		05/31/2012		3,383,940								113,171			
0901604	FORT COLLINS	CO		06/08/2012		3,622,546								86,301			
0901606	ATLANTA	GA		06/13/2012		1,400,125								74,410			
0901608	BRENTWOOD	TN		05/31/2012		2,641,055								91,342			
0901610	SPRINGFIELD	MO		06/27/2012		1,449,223								106,027			
0901611	PENNSAUKEN	NJ		05/18/2012		1,254,938								40,796			
0901612	AKRON	OH		06/27/2012		1,998,551								99,016			
0901613	LOS ANGELES	CA		06/28/2012		1,365,006								44,061			
0901616	ANDERSON	IN		07/12/2012		4,229,080								144,304			
0901617	JACKSON	MS		06/28/2012		1,501,479								95,456			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901618	ORANGE	CA		06/27/2012		1,062,845								34,901			
0901622	MINNEAPOLIS	MN		07/10/2012		1,282,877								41,142			
0901625	RIVERVIEW	FL		08/28/2012		3,239,701								298,217			
0901627	GARDNER	KS		09/04/2012		1,362,180								18,746			
0901630	BLAINE	MN		08/16/2012		1,480,610								36,090			
0901632	SOMERSET	KY		09/07/2012		2,605,789								134,098			
0901633	DULUTH	GA		10/04/2012		2,406,934								76,180			
0901636	PASADENA	CA		09/04/2012		3,636,933								260,400			
0901641	JOHNSON CITY	TN		09/10/2012		5,972,410								196,734			
0901642	LOGAN	UT		09/11/2012		4,991,229								164,413			
0901643	SNELVILLE	GA		10/01/2012		933,337								65,842			
0901644	KALAMAZOO	MI		09/20/2012		1,792,763								315,307			
0901645	WEST SENECA	NY		10/18/2012		2,124,079								150,202			
0901646	BENICIA	CA		09/05/2012		675,833								62,066			
0901648	FOUNTAIN VALLEY	CA		09/10/2012		1,018,341								72,912			
0901650	PORTLAND	OR		11/15/2012		2,218,808								113,506			
0901651	MILL VALLEY	CA		09/25/2012		1,966,991								179,784			
0901654	CAMARILLO	CA		09/28/2012		1,216,052								40,746			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		954,564								67,099			
0901657	SAN ANTONIO	TX		10/29/2012		1,065,758								32,415			
0901660	LEXINGTON	KY		12/04/2012		4,350,542								24,756			
0901661	PINSON	AL		11/20/2012		3,090,193								284,361			
0901664	LEXINGTON	KY		11/01/2012		2,744,403								145,185			
0901665	ATLANTA	GA		11/13/2012		2,043,430								145,770			
0901667	GRAFTON	WI		11/08/2012		1,233,729								42,057			
0901668	FOLSOM	PA		12/18/2012		1,317,501								92,227			
0901673	DRAPER	UT		11/21/2012		1,023,175								92,948			
0901674	LEXINGTON	KY		11/19/2012		3,323,611								111,825			
0901675	MINNEAPOLIS	MN		12/18/2012		2,514,147								81,417			
0901676	STERLING HEIGHTS	MI		12/21/2012		2,682,945								240,497			
0901677	WIXOM	MI		12/21/2012		3,099,353								157,956			
0901678	BROKEN ARROW	OK		12/12/2012		1,352,570								68,658			
0901679	PHENIX CITY	AL		12/14/2012		2,256,718								157,024			
0901682	MARYVILLE	TN		12/13/2012		1,909,316								135,963			
0901683	NEW BERLIN	WI		12/28/2012		8,743,530								303,862			
0901686	REDMOND	WA		12/20/2012		1,794,345								60,002			
0901687	LYNNWOOD	WA		12/20/2012		982,617								32,858			
0901688	NEW HOPE	MN		12/27/2012		1,333,461								92,503			
0901689	SOMERSET	NJ		01/07/2013		1,718,766								56,149			
0901690	AMERICAN FORK	UT		12/27/2012		2,271,547								74,669			
0901691	ST CLOUD	MN		12/20/2012		2,269,137								75,018			
0901693	CINCINNATI	OH		12/27/2012		1,058,623								503,240			
0901695	BENSALEM	PA		01/08/2013		7,076,878								362,214			
0901697	DURHAM	NC		02/25/2013		1,577,589								106,639			
0901699	FLORENCE	KY		01/24/2013		1,189,118								170,485			
0901700	FRANKLIN	TN		02/19/2013		1,151,404								80,451			
0901701	SNYDER	TX		02/20/2013		1,777,350								86,589			
0901702	ANDREWS	TX		02/19/2013		1,268,181								41,421			
0901703	PACE	FL		02/01/2013		2,657,180								80,124			
0901704	TOWN OF PERINTON	NY		01/28/2013		1,246,188								85,908			
0901705	KENNESAW	GA		01/09/2013		1,862,217								127,986			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901707	TUCSON	AZ		03/28/2013		4,967,284								335,792			
0901708	ORANGE	CA		01/30/2013		2,350,886								79,026			
0901709	MINNEAPOLIS	MN		02/12/2013		4,052,031								135,220			
0901710	ROCK HALL	MD		01/29/2013		190,276								111,219			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,117,189								36,856			
0901713	CRESTVIEW HILLS	KY		02/26/2013		1,555,406								192,412			
0901714	ST LOUIS PARK	MN		03/20/2013		1,942,559								62,960			
0901716	KENNESAW	GA		02/28/2013		1,116,137								77,325			
0901717	WEST PALM BEACH	FL		03/05/2013		2,800,849								142,182			
0901718	WOODSIDE	NY		03/25/2013		5,861,753								181,478			
0901719	GLENDALE	WI		03/28/2013		2,149,540								71,298			
0901720	WASHINGTON	DC		03/11/2013		3,525,246								116,929			
0901721	TAKOMA PARK	MD		03/11/2013		1,289,724								42,779			
0901722	CHICAGO	IL		05/17/2013		1,518,238								101,377			
0901725	MINNETONKA	MN		04/01/2013		3,696,289								261,621			
0901726	MINNETONKA	MN		04/01/2013		3,696,289								261,621			
0901730	BLAINE	MN		04/01/2013		2,957,032								209,297			
0901731	SAN ANTONIO	TX		04/18/2013		1,324,151								41,893			
0901734	ROMEOVILLE	IL		04/30/2013		1,112,138								76,579			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,369,241								47,025			
0901736	PLANTATION	FL		04/11/2013		2,178,578								71,967			
0901737	KENOSHA	WI		04/16/2013		5,198,509								152,067			
0901738	HIGHLAND PARK	IL		04/16/2013		3,011,514								100,398			
0901743	EAGAN	MN		04/01/2013		1,469,559								101,210			
0901744	ROSWELL	GA		04/30/2013		5,674,203								305,230			
0901745	MANSFIELD	TX		05/16/2013		1,059,368								71,359			
0901746	MOBILE	AL		05/24/2013		865,732								74,184			
0901748	SOUTH JORDAN	UT		05/22/2013		2,580,143								86,992			
0901749	SAN DIEGO	CA		06/25/2013		2,551,973								84,034			
0901750	TUCSON	AZ		05/22/2013		8,687,581								256,955			
0901751	HAMBURG	NY		05/09/2013		879,574								58,916			
0901752	LEE'S SUMMIT	MO		04/23/2013		3,929,573								136,671			
0901753	KIRKLAND	WA		04/30/2013		1,263,545								112,145			
0901754	NOVI	MI		05/15/2013		923,796								45,432			
0901755	DEERFIELD	IL		05/22/2013		2,070,445								68,613			
0901757	WOODBRIDGE	VA		05/31/2013		903,872								29,506			
0901760	SPRING	TX		05/30/2013		2,480,911								81,269			
0901761	FAIRFIELD	OH		05/15/2013		2,659,115								235,352			
0901762	CINCINNATI	OH		05/15/2013		1,329,558								117,676			
0901763	WHITEFISH BAY	WI		06/06/2013		1,819,777								62,052			
0901764	MOBILE	AL		06/18/2013		1,341,457								95,354			
0901765	HAWTHORNE	CA		07/16/2013		2,688,687								131,696			
0901766	LA PUENTE	CA		06/03/2013		816,267								164,242			
0901767	MILL VALLEY	CA		06/10/2013		829,941								70,179			
0901768	RAPID CITY	SD		06/05/2013		3,543,262								117,354			
0901769	SAINT JOHNS	FL		06/20/2013		2,845,096								243,629			
0901770	KANSAS CITY	MO		06/14/2013		4,656,261								403,943			
0901771	INDIANAPOLIS	IN		06/25/2013		1,029,899								69,645			
0901772	TORRANCE	CA		06/27/2013		1,724,940								62,609			
0901773	SOUTHAVEN	MS		07/08/2013		868,770								113,938			
0901774	WINTER PARK	FL		07/09/2013		861,376								29,992			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901775	PHOENIX	AZ		07/10/2013		3,382,640								153,448			
0901777	ROCKY MOUNT	NC		06/26/2013		2,026,552								136,186			
0901778	ALPHARETTA	GA		06/27/2013		1,120,171								36,322			
0901780	ORANGE	CA		06/28/2013		951,583								31,335			
0901781	CHARLOTTE	NC		07/19/2013		1,575,910								156,333			
0901782	AGOURA HILLS	CA		08/14/2013		1,828,926								123,067			
0901783	PLANTATION	FL		08/06/2013		1,478,221								48,101			
0901785	TUCSON	AZ		07/03/2013		2,263,799								72,387			
0901788	FERGUSON	MO		08/13/2013		4,530,739								140,015			
0901792	NEW BERLIN	WI		08/07/2013		2,623,289								132,503			
0901793	WINDER	GA		07/18/2013		1,745,555								78,709			
0901797	ELLISVILLE	MO		08/13/2013		6,903,983								213,356			
0901801	STONE MOUNTAIN	GA		08/14/2013		4,970,846								141,451			
0901802	NEWPORT NEWS	VA		08/01/2013		5,404,243								126,917			
0901803	HAMBURG	NY		08/15/2013		3,131,556								101,661			
0901804	WEST JORDAN	UT		08/27/2013		4,891,173								159,156			
0901805	BIRMINGHAM	AL		09/03/2013		6,928,758								327,685			
0901806	BROOKLYN	NY		08/02/2013		6,357,077								121,684			
0901807	EL PASO	TX		09/05/2013		338,832								113,618			
0901808	ANN ARBOR	MI		08/29/2013		1,670,331								109,932			
0901809	PERRY	GA		07/31/2013		1,759,775								84,515			
0901814	TUSCON	AZ		09/26/2013		851,154								284,766			
0901815	ATLANTA	GA		09/10/2013		1,884,031								57,957			
0901816	ATLANTA	GA		09/10/2013		2,248,710								69,176			
0901818	SYRACUSE	NY		09/17/2013		2,254,088								88,379			
0901819	LAWRENCEVILLE	NJ		10/09/2013		1,940,635								58,767			
0901820	CARROLLTON	GA		09/26/2013		1,112,758								70,125			
0901821	ATHENS	GA		09/26/2013		1,952,207								123,026			
0901822	MIAMI	FL		09/25/2013		2,822,168								84,748			
0901823	EL PASO	TX		10/17/2013		2,580,644								208,546			
0901824	SPRING HILL	KS		10/03/2013		1,272,440								143,234			
0901825	RIVERSIDE	CA		10/10/2013		1,588,638								47,933			
0901826	BELLEVUE	WA		09/30/2013		1,050,431								66,934			
0901827	SAN ANTONIO	TX		09/30/2013		2,817,606								42,443			
0901828	INDIANAPOLIS	IN		09/19/2013		3,140,461								258,204			
0901829	ADDISON	IL		10/10/2013		7,887,642								379,739			
0901830	BREA	CA		10/30/2013		2,198,959								67,884			
0901831	REDMOND	WA		10/07/2013		3,610,189								110,650			
0901835	LORTON	VA		11/21/2013		6,828,385								201,454			
0901836	SAINT JOHNS	FL		10/03/2013		742,793								58,696			
0901837	SCOTTSDALE	AZ		10/24/2013		969,454								29,535			
0901838	SCOTTSDALE	AZ		10/24/2013		1,321,983								40,275			
0901839	SCOTTSDALE	AZ		10/24/2013		1,762,644								53,700			
0901842	MIDDLETON	WI		10/24/2013		5,823,974								175,937			
0901843	OAK RIDGE	NC		10/31/2013		7,321,489								221,711			
0901844	HOUSTON	TX		11/12/2013		1,190,843								72,137			
0901845	ORANGE	CA		11/06/2013		3,832,272								107,458			
0901846	MEMPHIS	TN		01/15/2014		8,257,256								247,840			
0901847	KENNESAW	GA		11/01/2013		1,693,218								76,086			
0901849	SHERWOOD	OR		12/18/2013		2,015,204								155,360			
0901850	RIVERVIEW	FL		12/04/2013		911,202								79,936			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901851	TALLAHASSEE	FL		12/09/2013		8,610,196								182,578			
0901852	SANTA MONICA	CA		01/14/2014		1,215,640								92,163			
0901855	WITCHITA FALLS	TX		11/19/2013		1,442,745								48,379			
0901856	MURRELLS INLET	SC		01/08/2014		7,203,848								212,534			
0901857	NEW YORK	NY		11/22/2013		2,722,549								168,249			
0901860	BROOMFIELD	CO		12/05/2013		4,265,654								82,999			
0901861	LOUISVILLE	KY		01/02/2014		3,756,368								81,124			
0901862	FORT WORTH	TX		01/02/2014		1,338,102								157,863			
0901863	CHITTENANGO	NY		12/19/2013		2,381,358								145,380			
0901866	GERMANTOWN	WI		01/07/2014		1,648,479								130,202			
0901870	ST. PETER	MN		02/07/2014		2,368,947								68,170			
0901871	CHANHASSEN	MN		01/21/2014		4,276,693								161,973			
0901872	ARDMORE	PA		01/07/2014		1,134,318								33,384			
0901873	BROOKFIELD	WI		01/17/2014		9,113,396								284,051			
0901875	CHARLOTTE	NC		01/16/2014		1,290,439								37,885			
0901877	TUALATIN	OR		01/22/2014		3,064,952								92,739			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,344,148								158,830			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,515,763								91,660			
0901882	EXTON	PA		01/23/2014		690,872								53,448			
0901883	LOGAN	UT		04/14/2014		8,799,873								174,920			
0901886	DUBLIN	OH		02/20/2014		1,511,781								14,530			
0901887	FORT WAYNE	IN		03/17/2014		7,065,833								537,213			
0901888	COLORADO SPRINGS	CO		05/16/2014		3,903,428								107,745			
0901889	CORPUS CHRISTI	TX		03/20/2014		2,066,135								120,201			
0901891	KANNAPOLIS	NC		04/01/2014		2,697,997								74,870			
0901892	CHARLOTTE	NC		03/27/2014		1,796,413								50,357			
0901893	MIDLOTHIAN	VA		03/27/2014		2,002,089								57,333			
0901894	MARIETTA	GA		04/10/2014		3,788,294								163,745			
0901895	MINNEAPOLIS	MN		04/30/2014		3,791,273								57,826			
0901896	TUCSON	AZ		03/27/2014		1,698,130								74,386			
0901897	SNELLVILLE	GA		05/02/2014		1,791,866								47,604			
0901898	ODESSA	TX		04/30/2014		2,257,352								135,443			
0901899	ODESSA	TX		04/30/2014		2,579,831								154,793			
0901900	GAINESVILLE	FL		04/15/2014		3,729,962								105,310			
0901901	VICTORIA	TX		05/14/2014		1,764,048								25,477			
0901902	MEBANE	NC		05/01/2014		6,908,718								197,771			
0901903	INDIANAPOLIS	IN		06/27/2014		4,545,031								188,195			
0901906	WICHITA FALLS	TX		05/01/2014		6,708,717								171,427			
0901907	SOUTHAVEN	MS		05/14/2014		1,739,371								78,332			
0901911	NEW HUDSON	MI		06/02/2014		3,265,515								189,731			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		3,434,866								198,182			
0901913	HOUSTON	TX		06/05/2014		3,335,583								94,168			
0901914	DENVER	CO		05/01/2014		2,926,501								176,997			
0901915	GAINESVILLE	FL		06/25/2014		4,945,775								216,594			
0901916	CRANBURY	NJ		09/09/2014		987,380								151,433			
0901917	RIALTO	CA		06/16/2014		3,898,057								77,778			
0901919	KATY	TX		07/21/2014		3,434,451								148,195			
0901920	FORT WORTH	TX		10/01/2014		7,240,613								412,402			
0901921	CHESAPEAKE	MD		06/30/2014		6,467,038								188,161			
0901922	WINCHESTER	KY		07/30/2014		4,008,700								118,860			
0901923	DOTHAN	AL		10/01/2014		1,969,711								55,636			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901926	MINNETONKA	MN		07/29/2014		4,689,606								159,186			
0901927	LONG BEACH	CA		08/18/2014		2,166,710								61,984			
0901928	ANNADALE	VA		09/02/2014		3,167,359								90,033			
0901930	CHICAGO	IL		07/31/2014		2,338,475								68,145			
0901931	AMES	IA		09/18/2014		2,996,118								170,710			
0901932	KENNESAW	GA		09/17/2014		2,057,941								119,260			
0901933	CRANBURY	NJ		12/02/2014		2,119,912								150,960			
0901934	AUSTIN	TX		10/21/2014		2,541,283								71,355			
0901936	AUSTELL	GA		10/30/2014		2,342,820								98,594			
0901937	LOUIVILLE	KY		10/31/2014		2,317,784								104,139			
0901938	URBANDALE	IA		11/03/2014		12,234,078								377,416			
0901939	RIVERSIDE	CA		12/01/2014		1,805,333								53,987			
0901940	PORTLAND	OR		11/20/2014		6,220,830								143,276			
0901942	READINGTON	NJ		12/23/2014		9,975,889								726,064			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		5,949,763								555,793			
0901944	SEATTLE	WA		02/09/2015		3,170,920								67,436			
0901945	BRENTWOOD	CA		12/01/2014		4,079,531								117,491			
0901946	MADISON	TN		01/06/2015		1,228,268								240,084			
0901947	CHICAGO	IL		12/12/2014		3,172,392								232,655			
0901948	CHICAGO	IL		12/12/2014		2,744,119								201,246			
0901949	BRANCHBURG	NJ		11/25/2014		4,540,069								179,393			
0901951	ROUND ROCK	TX		02/25/2015		1,913,133								55,268			
0901952	LEE'S SUMMIT	MO		01/09/2015		3,887,551								118,529			
0901954	SARTELL	MN		12/17/2014		4,972,788								148,790			
0901955	AUSTIN	TX		01/08/2015		1,932,054								53,695			
0901956	KENNESAW	GA		12/17/2014		1,900,045								111,004			
0901957	FOREST GROVE	OR		12/23/2014		2,684,393								60,523			
0901958	FOREST GROVE	OR		12/23/2014		1,805,023								40,697			
0901959	TUCSON	AZ		12/23/2014		1,658,122								118,184			
0901960	WEST VALLEY CITY	UT		03/02/2015		5,911,156								173,601			
0901961	VALENCIA	CA		12/30/2014		4,136,396								243,086			
0901962	LITHIA SPRINGS	GA		01/13/2015		2,862,261								26,450			
0901963	GRAND FORKS	ND		12/30/2014		2,263,575								66,887			
0901964	LEXINGTON	KY		02/02/2015		5,355,187								160,069			
0901965	THOUSAND OAKS	CA		07/14/2015		3,291,896								68,274			
0901967	NORFOLK	VA		02/18/2015		3,899,784								77,149			
0901968	ORO VALLEY	AZ		01/28/2015		1,723,592								50,833			
0901969	MUKILTEO	WA		01/30/2015		1,202,557								85,681			
0901970	SAINT JOHNS	FL		02/19/2015		1,917,405								83,246			
0901971	JACKSONVILLE	FL		02/19/2015		2,483,912								89,602			
0901972	JACKSON	MS		02/11/2015		4,270,747								126,478			
0901973	TUCSON	AZ		02/10/2015		4,531,987								134,669			
0901974	TUSTIN	CA		03/24/2015		2,170,910								61,275			
0901975	FULLERTON	CA		03/26/2015		6,060,457								171,058			
0901977	GREECE	NY		03/11/2015		1,727,551								202,932			
0901978	HAMBURG	NY		03/13/2015		928,849								51,739			
0901979	ROCK TAVERN	NY		12/23/2014		1,561,962								113,682			
0901980	AMELIA	OH		03/31/2015		3,914,124								174,843			
0901981	GAHANNA	OH		03/10/2015		5,674,056								114,187			
0901982	OAK CREEK	WI		03/11/2015		3,858,952								116,968			
0901983	MONTICELLO	MN		04/28/2015		1,483,427								82,247			

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0901984	CHARLESTON	SC		02/26/2015		1,545,995								45,403			
0901985	BRIDGETON	MO		03/16/2015		3,550,125								104,994			
0901986	LOUISVILLE	KY		04/29/2015		2,141,713								108,548			
0901987	BIRMINGHAM	AL		03/02/2015		3,283,262								185,566			
0901989	STERLING HEIGHTS	MI		06/17/2015		4,434,986								266,211			
0901990	DURHAM	NC		03/24/2015		1,366,986								77,541			
0901991	BRONX	NY		04/30/2015		7,518,764								223,948			
0901992	OCOEE	FL		04/28/2015		2,734,877								76,950			
0901993	VISTA	CA		04/15/2015		3,791,872								197,935			
0901994	HILLSBORO	OR		04/30/2015		3,289,441								95,489			
0901995	BROOKFIELD	WI		04/13/2015		4,721,278								145,629			
0901996	BROOKFIELD	WI		04/10/2015		1,679,685								51,810			
0901997	WILMINGTON	CA		07/24/2015		14,177,513								759,761			
0901998	OMAHA	NE		05/15/2015		4,722,183								272,971			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		3,470,077								153,945			
0902000	FULLERTON	CA		04/30/2015		6,578,882								190,976			
0902001	ALBUQUERQUE	NM		04/28/2015		5,891,701								338,666			
0902002	WEBSTER	TX		04/28/2015		4,671,645								329,516			
0902004	LAS VEGAS	NV		05/14/2015		2,658,442								184,738			
0902005	HOLDEN	MA		07/01/2015		9,417,582								265,331			
0902006	GRESHAM	OR		04/30/2015		4,766,949								102,009			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,580,311								102,735			
0902008	SAN JOSE	CA		05/21/2015		1,760,323								98,622			
0902009	SAN JOSE	CA		05/28/2015		3,280,391								68,838			
0902010	TUALATIN	OR		05/21/2015		4,110,633								121,713			
0902012	FARMERS BRANCH	TX		06/01/2015		2,882,283								162,072			
0902013	FULLERTON	CA		06/04/2015		2,346,197								49,300			
0902014	MIDLAND	TX		05/14/2015		12,670,127								389,133			
0902015	HUNTINGTON BEACH	CA		09/01/2015		7,053,820								149,245			
0902016	AUSTIN	TX		06/19/2015		1,750,756								119,833			
0902017	SAN JOSE	CA		07/06/2015		7,261,389								404,890			
0902018	OCONOMOWOC	WI		08/27/2015		16,559,651								482,141			
0902019	ORANGE	CA		06/18/2015		1,823,825								50,302			
0902020	SALEM	OR		06/16/2015		2,056,096								157,956			
0902021	NEWARK	DE		10/01/2015		5,193,076								105,742			
0902022	WARREN	MI		06/17/2015		2,675,657								199,182			
0902023	NEWPORT NEWS	VA		07/09/2015		1,380,149								39,382			
0902024	FLORENCE	KY		06/18/2015		2,316,804								68,200			
0902025	ANNAPOLIS	MD		07/01/2015		6,859,277								204,495			
0902027	COLLEYVILLE	TX		06/26/2015		3,392,476								98,601			
0902028	AUSTIN	TX		07/30/2015		3,289,965								95,092			
0902029	SAN ANTONIO	TX		06/24/2015		2,432,434								134,185			
0902030	AUBURN	WA		06/25/2015		1,458,788								99,849			
0902031	TACOMA	WA		06/25/2015		3,056,508								209,207			
0902032	AUBURN	WA		06/25/2015		2,083,983								94,527			
0902033	KENT	WA		06/25/2015		1,766,125								81,117			
0902034	LAWRENCEVILLE	GA		07/23/2015		2,109,061								108,364			
0902035	ST PAUL	MN		07/15/2015		4,431,596								230,903			
0902036	ST. LOUIS PARK	MN		06/18/2015		9,752,552								287,088			
0902037	MISSION VIEJO	CA		09/17/2015		6,001,372								171,498			
0902038	IRVINE	CA		06/30/2015		3,211,104								92,734			

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0902039	CORPUS CHRISTI	TX		08/13/2015		1,902,788								103,341			
0902040	PORT ARANSAS	TX		08/13/2015		2,402,163								130,462			
0902041	SALEM	OR		07/30/2015		3,868,136								118,302			
0902042	SOUTH BEND	IN		08/12/2015		1,512,583								195,206			
0902043	OCOEE	FL		09/15/2015		1,176,512								77,203			
0902044	ORLANDO	FL		09/15/2015		1,848,805								121,318			
0902045	MECHANICSVILLE	VA		08/06/2015		9,053,859								258,910			
0902046	VISTA	CA		07/08/2015		5,453,616								113,577			
0902047	POMPANO BEACH	FL		08/14/2015		2,682,564								107,599			
0902048	PEARLAND	TX		08/04/2015		3,790,537								104,531			
0902050	ALBUQUERQUE	NM		08/13/2015		5,818,357								314,590			
0902051	GREENFIELD	WI		09/09/2015		8,784,333								246,832			
0902052	MIDDLETON	WI		08/13/2015		4,161,777								114,319			
0902053	ALPHARETTA	GA		01/05/2016		3,732,778								91,683			
0902054	NASHVILLE	TN		12/01/2015		2,599,154								72,770			
0902055	JACKSONVILLE	FL		10/07/2015		2,555,844								104,051			
0902056	JACKSONVILLE	FL		10/01/2015		3,664,912								150,205			
0902057	SAN JOSE	CA		11/03/2015		3,318,845								65,783			
0902058	ROCKVILLE	MD		12/14/2015		3,367,355								87,387			
0902059	SCOTTSDALE	AZ		10/01/2015		2,681,643								109,906			
0902060	CHARLOTTE	NC		10/15/2015		4,420,333								120,481			
0902061	STAFFORD	TX		09/29/2015		4,328,774								231,812			
0902062	FLOWOOD	MS		10/27/2015		2,516,994								100,519			
0902063	BELLEVUE	WA		10/26/2015		7,033,665								376,601			
0902064	EARTH CITY	MO		11/17/2015		3,154,688								79,813			
0902065	EXTON	PA		10/30/2015		4,865,215								135,950			
0902066	SERLING HEIGHTS	MI		01/14/2016		2,472,565								240,575			
0902067	WEST CHESTER	OH		01/11/2016		3,023,265								82,839			
0902068	AUSTIN	TX		12/10/2015		5,090,480								264,852			
0902069	WATAUGA	TX		11/19/2015		3,751,132								96,898			
0902070	SAN ANTONIO	TX		11/12/2015		2,232,003								115,954			
0902071	SHOREWOOD	MN		11/04/2015		5,577,423								153,516			
0902072	PORTLAND	OR		11/30/2015		2,046,801								55,747			
0902073	CHULA VISTA	CA		11/19/2015		2,819,919								65,339			
0902074	TUCSON	AZ		12/03/2015		5,970,093								160,625			
0902075	SOUTH JORDAN	UT		11/17/2015		3,074,093								82,406			
0902076	OAKLAND	CA		02/01/2016		11,210,781								302,340			
0902078	ST CLOUD	MN		01/29/2016		7,838,095								214,769			
0902079	BOULDER	CO		12/31/2015		2,234,066								117,586			
0902080	GAINESVILLE	FL		12/30/2015		2,629,882								137,888			
0902081	GAINESVILLE	FL		12/30/2015		2,629,882								137,888			
0902082	ADDISON	TX		12/30/2015		3,156,609								165,251			
0902083	ELK RIVER	MN		01/19/2016		3,929,609								103,879			
0902084	JACKSON	MS		12/21/2015		2,079,957								82,244			
0902085	OWINGS MILLS	MD		01/29/2016		7,146,686								193,351			
0902086	ELLICOTT CITY	MD		01/29/2016		16,442,048								444,833			
0902088	SEATTLE	WA		01/27/2016		5,229,081								141,960			
0902089	LAKE ZURICH	IL		02/11/2016		5,296,573								200,273			
0902091	SURPRISE	AZ		03/01/2016		4,690,942								122,545			
0902093	KIRKWOOD	MO		02/16/2016		9,376,496								246,936			
0902094	WEBSTER	NY		04/15/2016		1,466,168								148,241			

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0902095	PITTSFORD	NY		03/08/2016		917,035								93,802			
0902096	BRIGHTON	CO		03/24/2016		751,129								76,821			
0902097	HAMBURG	NY		03/08/2016		565,309								57,818			
0902098	WESTMINSTER	CO		03/09/2016		2,771,354								283,023			
0902099	WILSONVILLE	OR		03/17/2016		2,865,349								54,706			
0902101	SAN DIEGO	CA		03/30/2016		20,105,345								407,515			
0902102	MILWAUKEE	WI		02/24/2016		7,585,062								298,081			
0902103	MILWAUKEE	WI		02/24/2016		4,911,191								193,002			
0902104	MADISON	WI		04/26/2016		5,444,201								148,542			
0902105	CANON CITY	CO		04/27/2016		3,204,071								123,976			
0902106	ALBANY	NY		05/13/2016		8,557,134								233,588			
0902107	CORPUS CHRISTI	TX		05/02/2016		3,861,783								102,708			
0902108	PORTLAND	OR		05/02/2016		2,910,949								146,247			
0902109	KINGSTON BOROUGH	PA		05/02/2016		3,861,783								102,708			
0902110	MINNETONKA	MN		11/01/2016		8,846,654								205,811			
0902111	DALLAS	TX		05/06/2016		10,729,651								547,086			
0902112	ST. LOUIS	MO		05/24/2016		5,367,500								272,245			
0902113	VANCOUVER	WA		06/01/2016		6,354,991								170,157			
0902114	CHARLOTTE	NC		06/09/2016		1,935,184								51,168			
0902115	NORCO	CA		07/01/2016		4,010,244								106,752			
0902116	EARTH CITY	MO		06/28/2016		10,352,933								256,005			
0902117	TUCSON	AZ		05/19/2016		1,628,894								99,677			
0902118	FLORA	MS		06/13/2016		1,892,757								162,962			
0902119	DEERFIELD	IL		07/12/2016		2,836,677								75,101			
0902120	KENNESAW	GA		10/07/2016		4,181,428								99,106			
0902121	KENNESAW	GA		06/22/2016		9,301,645								481,436			
0902122	ROSWELL	GA		06/23/2016		4,104,091								209,260			
0902123	CONYERS	GA		06/23/2016		3,022,185								154,096			
0902124	SMYRNA	GA		06/23/2016		4,287,103								222,026			
0902125	SMYRNA	GA		06/15/2016		5,490,819								284,485			
0902126	NORCROSS	GA		06/23/2016		3,245,720								165,493			
0902127	CARTERSVILLE	GA		06/15/2016		3,960,668								204,701			
0902128	MARIETTA	GA		06/17/2016		3,444,557								179,627			
0902129	CONYERS	GA		07/07/2016		2,536,427								128,339			
0902130	PANAMA CITY	FL		06/17/2016		4,742,042								245,277			
0902131	CHARLOTTE	NC		06/27/2016		4,941,807								248,331			
0902132	BIRMINGHAM	AL		06/13/2016		5,661,521								150,709			
0902133	HERNANDO	MS		06/30/2016		12,832,262								361,537			
0902134	EAGAN	MN		07/01/2016		1,319,581								80,322			
0902135	TUCSON	AZ		08/08/2016		2,845,946								73,420			
0902136	NEWINGTON	VA		11/01/2016		16,211,726								405,012			
0902137	EDINA	MN		08/09/2016		4,453,363								117,261			
0902138	ALPHARETTA	GA		08/10/2016		3,979,622								199,428			
0902139	CORONA	CA		08/02/2016		5,574,182								154,351			
0902140	AUSTIN	TX		08/19/2016		1,326,534								34,929			
0902141	MENTOR	OH		08/22/2016		2,368,810								62,373			
0902142	ARLINGTON	VA		09/01/2016		1,134,737								30,904			
0902143	LAS VEGAS	NV		09/01/2016		2,987,068								77,589			
0902145	WARREN	MI		09/22/2016		2,232,516								82,913			
0902146	BLACKLICK	OH		10/03/2016		951,209								24,937			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		3,210,331								84,162			

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0902148	HARRISBURG	PA		09/30/2016		1,920,879								38,788			
0902149	YORBA LINDA	CA		10/31/2016		1,899,577								51,171			
0902150	JACKSONVILLE	FL		10/25/2016		9,569,989								474,438			
0902151	CHESAPEAKE	VA		11/07/2016		2,213,224								59,286			
0902152	BROWNSVILLE	TX		10/19/2016		7,650,007								382,771			
0902153	RACINE	WI		09/15/2016		3,449,485								172,563			
0902154	CHARLOTTE	NC		10/05/2016		2,042,620								54,887			
0902155	COLORADO SPRINGS	CO		11/09/2016		3,242,342								83,937			
0902156	OREM	UT		10/11/2016		4,280,441								112,215			
0902157	GIG HARBOR	WA		11/22/2016		6,147,441								9,413			
0902158	PANAMA CITY	FL		11/01/2016		3,853,206								74,831			
0902159	SNELLVILLE	GA		11/29/2016		2,377,069								65,150			
0902160	LITTLETON	CO		12/01/2016		12,999,462								264,486			
0902161	SAN ANTONIO	TX		12/08/2016		17,158,893								463,469			
0902162	HOUSTON	TX		12/06/2016		1,305,117								105,406			
0902163	GLEN BURNIE	MD		11/29/2016		7,137,573								185,816			
0902164	SPOKANE VALLEY	WA		12/01/2016		2,095,745								55,380			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		2,962,260								76,273			
0902166	INDEPENDENCE	OH		12/21/2016		1,767,800								45,518			
0902167	SUGAR LAND	TX		01/18/2017		3,143,546								121,164			
0902168	SAN ANTONIO	TX		12/19/2016		2,484,476								63,971			
0902169	CRESTVIEW	FL		03/02/2017		6,690,812								248,013			
0902170	EDEN PRAIRIE	MN		12/01/2016		3,810,445								100,691			
0902171	SAN DIEGO	CA		02/15/2017		3,909,949								100,186			
0902172	MIDVALE	UT		04/06/2017		7,622,060								186,479			
0902173	SAN DIEGO	CA		04/11/2017		6,078,481								215,538			
0902174	CYPRESS	CA		01/31/2017		10,668,702								191,320			
0902175	CUMMING	GA		02/01/2017		3,231,701								155,339			
0902176	SAVANNAH	GA		02/01/2017		4,339,713								208,598			
0902177	SAVANNAH	GA		02/01/2017		6,001,731								288,486			
0902178	NORCROSS	GA		02/01/2017		1,689,718								81,220			
0902179	CULVER CITY	CA		02/23/2017		1,467,517								35,149			
0902180	WILMINGTON	DE		02/09/2017		4,061,723								145,168			
0902181	COCOA	FL		01/27/2017		2,112,504								268,460			
0902182	LAS VEGAS	NV		01/18/2017		9,602,733								346,123			
0902183	NOTTINGHAM	MD		02/23/2017		6,233,367								155,550			
0902184	NEWPORT NEWS	VA		03/13/2017		9,094,802								322,283			
0902186	ROCHESTER	NY		03/07/2017		3,799,806								128,497			
0902187	COLUMBUS	OH		01/25/2017		2,882,212								68,433			
0902189	WESTMINSTER	CA		03/23/2017		4,372,468								112,644			
0902190	GAHANNA	OH		02/28/2017		5,344,656								128,559			
0902191	MORAGA	CA		04/13/2017		3,864,506								91,236			
0902192	MANKATO	MN		03/30/2017		5,209,346								122,141			
0902194	CINCINNATI	OH		03/31/2017		3,954,582								93,121			
0902195	SOUTH JORDAN	UT		05/01/2017		11,670,436								287,960			
0902196	SOUTH JORDAN	UT		05/01/2017		15,528,431								383,153			
0902197	PALANTINE	IL		05/04/2017		2,033,916								46,865			
0902198	CINCINNATI	OH		04/03/2017		2,502,133								59,157			
0902199	TUCSON	AZ		05/04/2017		4,389,021								149,444			
0902201	BASKING RIDGE	NJ		05/11/2017		2,573,872								89,154			
0902202	TUCSON	AZ		06/22/2017		5,669,010								128,517			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902203	CENTENNIAL	CO		05/30/2017		3,518,108								72,125			
0902204	DURHAM	OR		06/14/2017		4,298,393								150,361			
0902205	MILWAUKEE	WI		04/28/2017		9,824,632								451,970			
0902206	MINNETONKA	MN		06/13/2017		14,046,528								338,847			
0902207	CHARLESTON	SC		06/01/2017		4,934,083								170,361			
0902208	DALLAS	TX		07/12/2017		2,873,292								60,632			
0902209	SCOTTSDALE	AZ		05/16/2017		16,445,957								391,706			
0902210	LINCOLN	NE		06/28/2017		5,038,114								121,015			
0902211	LINCOLN	NE		06/28/2017		2,712,831								65,162			
0902212	LINCOLN	NE		06/28/2017		7,266,511								174,541			
0902213	PANAMA CITY	FL		07/24/2017		3,008,828								100,215			
0902214	MILWAUKEE	WI		05/25/2017		6,415,590								270,709			
0902215	SPOKANE VALLEY	WA		07/31/2017		8,667,807								183,488			
0902216	FAYETTEVILLE	NC		07/11/2017		10,712,170								384,415			
0902217	SPRINGFIELD	OR		08/01/2017		4,537,333								108,863			
0902218	HAWAIIAN GARDENS	CA		06/29/2017		10,980,907								175,545			
0902219	OMAHA	NE		07/27/2017		4,694,371								83,394			
0902220	ORLANDO	FL		08/08/2017		14,616,431								491,641			
0902221	ST. LOUIS	MO		06/22/2017		3,050,528								111,035			
0902222	MESA	AZ		08/10/2017		5,349,868								126,202			
0902223	LIVERPOOL	NY		08/18/2017		3,918,892								68,041			
0902224	LOS ANGELES	CA		09/07/2017		8,279,665								198,147			
0902225	VANCOUVER	WA		08/24/2017		4,278,985								101,670			
0902226	LAKEWOOD	CO		07/25/2017		1,698,311								40,864			
0902227	COSTA MESA	CA		10/04/2017		1,929,599								67,921			
0902228	SEATTLE	WA		11/14/2017		2,932,417								70,518			
0902229	PASADENA	CA		08/30/2017		2,510,700								64,806			
0902230	MESQUITE	TX		09/21/2017		9,046,500								317,334			
0902231	NOTTINGHAM	MD		10/02/2017		16,670,380								295,977			
0902232	WEST DES MOINES	IA		09/28/2017		18,804,821								400,165			
0902233	WILSONVILLE	OR		09/20/2017		2,304,178								41,153			
0902234	ALEXANDRIA	VA		10/02/2017		3,473,830								121,494			
0902235	HALFMOON	NY		09/01/2017		20,897,437								354,941			
0902236	BOISE	ID		10/31/2017		2,356,710								41,636			
0902237	ONTARIO	CA		10/05/2017		2,245,652								52,457			
0902238	FORT WORTH	TX		10/17/2017		2,464,236								82,884			
0902239	VERNON	CA		11/02/2017		3,115,524								140,032			
0902240	LONG BEACH	CA		11/02/2017		4,798,313								210,594			
0902241	WOODLAND HILLS	CA		09/27/2017		3,921,578								70,370			
0902242	ALPHARETTA	GA		10/24/2017		8,377,854								382,401			
0902243	ALPHARETTA	GA		10/24/2017		3,561,185								162,548			
0902244	MARIETTA	GA		10/19/2017		6,075,666								143,998			
0902245	WESTLAKE VILLAGE	CA		10/30/2017		11,723,273								212,293			
0902246	ALPHARETTA	GA		10/31/2017		3,952,690								141,841			
0902247	JACKSONVILLE BEACH	FL		11/28/2017		3,274,532								78,745			
0902248	SAN ANTONIO	TX		10/30/2017		3,660,851								86,014			
0902249	CHARLOTTE	NC		10/12/2017		2,852,802								69,489			
0902250	CHATSWORTH	CA		10/25/2017		3,874,432								71,267			
0902251	SARASOTA	FL		10/27/2017		2,028,143								260,399			
0902252	SARASOTA	FL		10/27/2017		3,090,504								396,798			
0902253	ST. PETERSBURG	FL		10/27/2017		2,800,769								359,599			

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0902254	ST. PETERSBURG	FL		10/27/2017		3,274,003								420,358			
0902255	JACKSONVILLE BEACH	FL		11/28/2017		3,518,900								84,621			
0902256	JACKSONVILLE	FL		11/28/2017		8,015,273								192,749			
0902257	SACRAMENTO	CA		11/30/2017		3,873,745								132,055			
0902258	PORTSMOUTH	VA		10/31/2017		4,638,268								107,875			
0902259	EVERETT	WA		12/27/2017		3,478,317								81,291			
0902260	ESCONDIDO	CA		01/30/2018		2,206,957								53,280			
0902261	GAINESVILLE	GA		01/30/2018		13,018,819								287,766			
0902262	MEMPHIS	TN		02/08/2018		5,115,395								118,320			
0902263	OREM	UT		03/29/2018		6,854,410								227,383			
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,699,098								157,450			
0902265	COLLIERVILLE	TN		02/06/2018		9,837,043								227,867			
0902266	SYRACUSE	NY		02/22/2018		2,066,842								46,481			
0902268	MADISON	WI		01/17/2018		1,946,709								66,165			
0902269	SANTA ANA	CA		01/25/2018		23,568,318								409,648			
0902271	ALBUQUERQUE	NM		01/31/2018		4,025,560								45,902			
0902272	HUNTSVILLE	AL		03/06/2018		3,133,698								73,601			
0902273	FREDERICK	MD		05/16/2018		7,276,849								152,869			
0902274	BRADENTON	FL		04/05/2018		2,933,352								119,398			
0902275	RACINE	WI		02/22/2018		6,810,106								263,695			
0902276	FLOWOOD	MS		03/15/2018		1,543,189								49,663			
0902277	FLOWOOD	MS		03/15/2018		2,131,070								68,582			
0902278	HILLIARD	OH		04/12/2018		2,564,052								56,914			
0902279	VIRGINIA BEACH	VA		03/28/2018		3,173,679								72,213			
0902280	LAS VEGAS	NV		03/27/2018		8,641,947								150,149			
0902281	Corona	CA		04/26/2018		2,971,579								50,452			
0902282	Hazelwood	MO		05/17/2018		9,139,290								183,061			
0902283	BROOK PARK	OH		05/03/2018		12,857,415								294,936			
0902284	MIDLAND	TX		05/10/2018		3,860,236								82,561			
0902285	JACKSONVILLE	FL		05/17/2018		2,956,104								91,496			
0902286	SALT LAKE CITY	UT		05/10/2018		2,680,094								41,607			
0902287	SALT LAKE CITY	UT		06/26/2018		4,870,584								74,484			
0902289	NORTH OLMSTED	OH		05/09/2018		2,779,064								43,726			
0902290	NILES	OH		05/31/2018		3,446,638								110,884			
0902291	NILES	OH		06/07/2018		5,529,774								175,743			
0902292	MILWAUKEE	WI		04/19/2018		3,880,618								124,359			
0902293	CLINTON	MS		05/24/2018		3,574,095								54,218			
0902294	MOUNT PLEASANT	SC		04/30/2018		3,161,707								68,949			
0902295	WILLOWICK	OH		05/24/2018		3,672,112								58,220			
0902296	HOMEWOOD	AL		05/24/2018		3,214,486								71,510			
0902297	MILWAUKEE	WI		06/07/2018		15,393,422								263,701			
0902298	CORONA	CA		06/14/2018		2,483,548								41,380			
0902299	CLINTON	MS		07/02/2018		1,142,646								23,006			
0902300	SAN ANTONIO	TX		07/09/2018		12,911,435								276,041			
0902301	RENTON	WA		06/19/2018		2,483,647								41,149			
0902302	TUCSON	AZ		06/27/2018		6,063,380								92,725			
0902303	AMERICAN FORK	UT		07/05/2018		9,831,246								214,056			
0902304	TWINSBURG	OH		07/19/2018		3,167,905								99,411			
0902305	SIGNAL HILLS	CA		07/11/2018		4,477,971								68,808			
0902306	ALPHARETTA	GA		06/21/2018		2,082,850								46,836			
0902307	TWINSBURG	OH		07/23/2018		2,467,873								99,503			

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0902308	ALBUQUERQUE	NM		07/18/2018		8,651,916								188,339			
0902309	ALBUQUERQUE	NM		07/18/2018		4,631,455								100,842			
0902310	MONTCLAIR	CA		06/15/2018		6,800,000								46,010			
0902312	LITTLETON	CO		06/28/2018		2,479,210								52,408			
0902313	MENLO PARK	CA		07/19/2018		2,680,948								59,261			
0902314	CORPUS CHRISTI	TX		07/26/2018		4,966,804								103,619			
0902315	RIDGELAND	MS		07/19/2018		2,816,531								103,964			
0902316	PITTSBURGH	PA		08/30/2018		2,654,437								79,711			
0902317	HENDERSON	NV		08/07/2018		2,389,769								41,908			
0902318	LOS GATOS	CA		08/08/2018		4,453,939								142,935			
0902319	LIVERPOOL	NY		08/30/2018		5,180,983								77,703			
0902320	LAS VEGAS	NV		08/30/2018		3,735,516								59,135			
0902321	SAN ANTONIO	TX		09/13/2018		23,846,020								949,759			
0902322	WESTMONT	IL		07/25/2018		6,707,506								107,233			
0902323	FORT WORTH	TX		10/01/2018		4,239,638								64,482			
0902324	TIMONIUM	MD		07/31/2018		2,482,721								53,811			
0902325	ROSEVILLE	MI		09/13/2018		1,444,912								31,540			
0902326	MILWAUKEE	WI		09/11/2018		9,500,000								23,493			
0902328	PORTLAND	OR		10/03/2018		6,988,961								131,325			
0902329	PEWAUKEE	WI		08/30/2018		7,459,989								164,759			
0902330	CHARLOTTE	NC		09/13/2018		2,294,105								36,346			
0902331	SANTA CLARITA	CA		10/17/2018		2,792,810								86,658			
0902332	COLLEGE STATION	TX		09/28/2018		4,065,325								60,284			
0902333	ATLANTA	GA		08/29/2018		4,200,000								20,010			
0902334	MURRAY	UT		10/09/2018		3,493,809								73,912			
0902335	MURRAY	UT		09/26/2018		3,986,341								84,788			
0902336	MILWAUKEE	WI		08/30/2018		9,152,555								195,653			
0902337	CHICAGO	IL		10/24/2018		5,091,268								112,621			
0902338	FREDERICK	MD		11/09/2018		15,000,000								342,403			
0902339	MCALLEN	TX		10/25/2018		13,981,564								217,864			
0902340	MILWAUKEE	WI		10/24/2018		6,987,890								149,152			
0902342	TWINSBURG	OH		01/02/2019										124,521			
0902344	PORTLAND	OR		12/05/2018		2,650,000								49,571			
0902345	ST CLOUD	MN		12/20/2018		2,875,000								37,783			
0902346	CHARLOTTE	NC		12/20/2018		13,975,000								213,475			
0902347	MARIETTA	GA		01/09/2019										38,167			
0902348	MARIETTA	GA		02/07/2019										34,169			
0902350	TUKWILA	WA		02/28/2019										89,135			
0902351	ABINGDON	MD		12/14/2018		9,100,000								167,083			
0902352	HOUSTON	TX		12/17/2018		7,500,000								129,318			
0902353	MOORESTOWN	NJ		02/11/2019										137,142			
0902354	KENNESAW	GA		01/30/2019										74,897			
0902355	EL PASO	TX		02/14/2019										110,086			
0902356	ALBUQUERQUE	NM		02/01/2019										69,975			
0902357	ALBUQUERQUE	NM		02/01/2019										121,808			
0902358	CEDAR PARK	TX		02/28/2019										37,867			
0902359	SOUTH SALT LAKE	UT		03/05/2019										41,156			
0902360	NEWPORT BEACH	CA		03/12/2019										157,632			
0902361	MIDDLETOWN	NJ		03/08/2019										221,519			
0902362	PASADENA	TX		02/27/2019										207,664			
0902363	DULUTH	GA		03/12/2019										119,605			

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0902364	ST CLOUD	MN		03/07/2019										37,374			
0902366	COLUMBUS	OH		03/04/2019										63,939			
0902367	INDIANAPOLIS	IN		04/22/2019										35,047			
0902368	ADDISON	TX		05/01/2019										78,597			
0902369	HALFMOON	NY		05/06/2019										112,171			
0902370	GARDNER	KS		05/09/2019										25,522			
0902371	MOUNT PROSPECT	IL		04/17/2019										31,566			
0902372	KNOXVILLE	TN		05/24/2019										32,787			
0902377	BROOKLYN	NY		08/02/2019										84,072			
0902378	PHILADELPHIA	PA		07/15/2019										13,383			
0902379	RACINE	WI		06/13/2019										114,647			
0902381	CHICAGO	IL		08/14/2019										23,901			
0902382	HOUSTON	TX		07/25/2019										18,126			
0902383	PORTLAND	OR		08/26/2019										71,294			
0902384	NASHVILLE	TN		08/02/2019										23,173			
0902385	TUKWILA	WA		07/24/2019										7,502			
0902387	PEACHTREE CORNERS	GA		08/29/2019										39,808			
0902388	HIGHLAND PARK	MI		10/03/2019										18,692			
0902389	BENSALEM	PA		09/04/2019										8,920			
0902390	MIDDLE RIVER	MD		08/28/2019										123,831			
0902391	BENSALEM	PA		09/18/2019										6,655			
0902392	BLAINE	MN		09/05/2019										7,395			
0902394	Creve Coeur	MO		09/05/2019										6,813			
0902395	MIDDLETON	WI		10/01/2019										9,410			
0902396	FORT WORTH	TX		10/29/2019										8,180			
0902397	JACKSONVILLE	FL		10/11/2019										39,811			
0902398	COVINGTON	WA		09/12/2019										33,495			
0902399	ARDEN HILLS	MN		09/26/2019										12,783			
0902401	SACRAMENTO	CA		10/15/2019										21,768			
0902402	ELMA	NY		10/03/2019										9,785			
0902403	WALDORF	MD		09/25/2019										26,657			
0902405	PHILADELPHIA	PA		10/16/2019										5,046			
0902406	NORTHGLENN	CO		10/10/2019										10,560			
0902413	DOWNINGTON	PA		09/30/2019										16,351			
0902415	LANSDALE	PA		09/30/2019										6,132			
0902416	DENVER	CO		10/31/2019										26,290			
0AG1003	OTHELLO	WA		01/03/2019										43,530			
0AG1004	MILBANK	SD		01/11/2019										40,781			
0AG1007	JEFFERSON	OR		04/26/2019										74,655			
0AG1008	TURNER	OR		04/26/2019										19,630			
975TRGI	LANCASTER	PA		08/18/2011		10,589,153								135,743			
987JCR9	HOLYOKE	MA		02/08/2011		30,954,465								867,814			
990BIS1	KATY	TX		12/06/2017		4,452,434								85,332			
990BLCK	FAIRBURN	GA		11/07/2018		7,500,000								2,031,561			
990CCN1	CINCINNATTI	OH		03/02/2018		5,938,192								80,569			
990CSFR	FORT MYERS	FL		08/16/2018		6,796,312								196,170			
990ELJ1	LA JOLLA	CA		08/09/2018		9,941,391								240,677			
990GEN1	PHILADELPHIA	PA		11/17/2016		23,711,518								8,216,982			
990GOR1	CLEARWATER	TX		06/29/2018		8,355,505								7,875			
990HAR1	ST. HELENA	CA		06/05/2019										45,072			
990HPA1	VARIOUS	CA		07/25/2018		4,918,402								178,386			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
990HPA2	ORLANDO	FL		05/16/2019										104,760			
990MAIM	BROOKLYN	NY		01/25/2019										118,324			
9900VR1	DULUTH	GA		05/25/2017		3,000,000								7,618			
990RIV1	HAPPY VALLEY	OR		06/28/2018		29,232								20			
990SVJR	VARIOUS	TX		10/11/2016		3,132,761								147,626			
990SVSR	VARIOUS	TX		10/11/2016		21,929,324								1,033,381			
990WEN1	ROCHESTER	NY		11/07/2017		5,069,383								189,258			
VC29790	TAMPA	FL		02/28/2019										185,606			
0299999. Mortgages with partial repayments						2,891,374,826								119,966,857			
0599999 - Totals						3,208,659,666		31,642			31,642		339,387,425	459,378,790			

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
63046#-AC-1	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		New York	NY			08/09/2017		1,941,548	1,939,974	1,939,974	29,259					432		3.310
63046#-AC-2	NAPIER PARK AIRCRAFT ROLLOVER LEASING Unaffiliated		New York	NY			11/14/2014		5,604,687	6,834,181	6,834,181	935,505					374,634		3.140
63046#-RC-1	NAPIER PARK RAILCAR Investments II LLC Equipment-		New York	NY			05/02/2013		17,499,005	20,334,133	20,334,133	2,451,278							6.010
63046#-RC-2	NAPIER PARK RAILCAR LEASE FUND, LLC		New York	NY			12/18/2015		18,266,767	17,500,623	17,500,623	(1,223,193)					466,652		5.400
63046#-RC-3	NAPIER PARK RAILCAR INVESTMENTS III		New York	NY			12/18/2018		17,040,107	16,484,841	16,484,841	(555,266)							19.780
0399999. Transportation Equipment - Unaffiliated									60,352,114	63,093,752	63,093,752	1,637,583					841,718		XXX
001678-41-1	Rockbridge Fund VII LP						06/30/2017		5,360,692	5,131,513	5,131,513	161,076							2.400
14307#-10-7	Carlyle Energy Mezzanine Opp		WASHINGTON	DC			06/26/2012		6,054,087	6,279,279	6,279,279	(700,161)					780,334		1.810
18064@-10-3	Claritas Cap Spec Debt Fund LP		DOVER	DC		5	02/03/2011		896,237	1,574,499	1,574,499	673,568					459,177		12.644
000000-00-0	CCSD II LP		DOVER	DE		5	06/28/2012		1,877,924	3,700,822	3,700,822	1,760,050					691,296		16.848
000000-00-0	Capital Alignment Partners		DOVER	DE			09/09/2016		8,000,000	7,534,763	7,534,763	(52,421)							16.873
466993-50-8	PEG Secondary Private Equity						08/12/2016		3,063,753	2,986,411	2,986,411	(84,430)					172,490		4.730
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	0					04/20/2012		1,037,847	1,024,261	1,024,261	434,031							32.000
G4384@-10-9	GS HEDGE FUND SEEDING STRATEGY	0					02/27/2012		200,244	401,440	401,440	121,211							1.602
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP	0	DOVER	DE			05/02/2017		15,519,719	17,779,038	17,779,038	1,113,261							25.000
BAN0N8-DY-1	AA DIRECT	0					07/05/2018		6,205,711	6,205,711	6,205,711	8,218					103,658		19.000
1BA0DS-4G-7	Apollo Asia Real Estate Fund, LP	0					09/23/2016		5,831,154	6,145,762	6,145,762	314,608					130,581		2.911
BAN0N8-DC-9	APOLLO HYBRID VALUE FUND	0					07/05/2018		18,370,860	18,666,010	18,666,010	391,372							2.790
1BAN0B-IH-0	Bluewater Investment Holdings	0					11/21/2017		49,799,143	53,094,776	53,094,776	3,176,514					716,746		24.000
1BAN0D-LV-8	Apollo USREF II	0					06/30/2016		6,090,097	12,026,399	12,026,399	2,541,891					289,416		25.000
1BAN0E-V7-2	Castlelake Aviation III	0					07/28/2017		9,601,782	14,287,290	14,287,290	1,650,881					1,440,653		1.486
BAN0KF-BP-9	CIII RECOVERY FUND LP	0					09/24/2018		4,881,741	4,930,963	4,930,963	197,061					18,816		2.049
1BAN0F-SH-L	Mezzanine Partners III	0					02/27/2017		8,216,712	9,019,249	9,019,249	400,543					280,082		0.529
1BAN0H-XT-A	Levine Leichtman	0					05/31/2017		3,225,654	3,307,682	3,307,682	(3,610)					145,393		1.048
1BAN0J-GU-9	Redding Ridge Holdings, LP	0					07/14/2017		18,435,151	19,229,541	19,229,541	(223,474)					844,519		4.261
1BAN0N-RP-0	Apollo Natural Resource Partners	0					02/10/2017		10,110,633	10,110,633	10,110,633	(308,764)					703,858		0.940
537784-5*-1	A-A Mortgage Opportunities, LP	0					12/30/2015		64,144,264	86,455,455	86,455,455	2,205,045					7,938,077		10.640
BAN0JF-RS-8	Athene Momentum Investor	0					09/28/2017		25,392,514	24,319,258	24,319,258	(4,934,025)					6,414,468		39.960
BAN0JH-KP-7	Apollo USREF Granite Coinvest	0					08/21/2017		22,334,758	22,431,040	22,431,040	(3,196,687)					1,384,126		25.340
BAN0KF-BW-4	Rockbridge Hospitality Fund VII	0					10/13/2017		2,693,659	2,565,756	2,565,756	(7,091)							1.264
BAN0KX-RF-5	APOLLO STRUCTURED RECOVERY FUN	0					12/11/2017		15,464,638	17,016,595	17,016,595	1,551,957							4.416
BAN0KP-ET-6	JCR Income Plus Fund	0					05/04/2018		2,080,160	2,153,975	2,153,975	44,250					122,675		3.477
BAN0NK-Z8-7	BISHOP SENIOR LIVING COINVEST	0					06/04/2018		10,033,487	10,109,221	10,109,221	75,734							9.600
BAN0NL-H7-7	NNN INVESTOR I	0					06/07/2018		14,082,403	14,834,090	14,834,090	751,687					1,401,340		9.000
BAN0PE-FS-7	ACE CREDIT FUND	0					10/01/2018		71,425,195	78,144,654	78,144,654	7,247,895					2,122,962		36.850
BAN0R5-QS-2	APOLLO INFRA EQUITY US FUND LP	0					12/12/2018		61,276,313	69,174,764	69,174,764	7,898,451							7.890
BAN0RL-F1-8	A-A SPN-2 (MHC-AEL), LP	0					11/19/2018		5,113,775	5,002,690	5,002,690	(111,085)							8.200
BAN0UA-CQ-6	NNN INVESTOR II (AUTO)	0					07/11/2019		9,023,777	9,109,888	9,109,888	86,111					183,339		6.000
G3435*-10-3	Financial Credit Investment III	0					07/08/2017		18,819,264	22,436,190	22,436,190	(256,946)					416,643		1.538
00163H-AD-7	ALM LOAN FUNDING	0					10/05/2016		17,860,708	14,869,897	14,869,897	(2,990,811)	(2,607,859)				2,747,226		35.940
2599999. Joint Venture Interests - Other - Unaffiliated									522,524,056	582,059,515	582,059,515	19,935,910	(2,607,859)				29,507,875		XXX
401378-AA-2	GUARDIAN LIFE INSURANCE		NEW YORK	NY	TAX FREE EXCHANGE	1	10/01/2011		9,197,964	13,179,931	9,155,928		(6,206)				658,219		0.000
41020V-AA-9	JOHN HANCOCK LIFE INS CO		BOSTON	MA	JP MORGAN SECURITIES	1	10/05/2010		24,585,200	23,292,680	21,749,386		(373,466)				1,475,000		0.000
53079Q-AC-1	LIBERTY MUTUAL INS		BOSTON	MA	MERRILL LYNCH	2	01/21/2011		11,608,190	13,916,353	11,347,462		(38,391)				866,250		0.000
575767-AG-3	MASS MUTUAL LIFE INS CO			MA	DIRECT	1	08/01/2009		7,846,445	12,760,011	7,806,593		(5,694)				667,400		0.000
628312-AA-8	MUTUAL OF OMAHA INS CO		OMAHA	NE	GOLDMAN SACHS & CO	1	08/01/2009		16,664,987	23,496,462	16,866,101		26,799				1,207,680		0.000

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
628312-AB-6	MUTUAL OF OMAHA INS CO		OMAHA	NE	GOLDMAN SACHS & CO	1	10/12/2010		10,283,780	14,236,971	10,310,932		3,861				729,750		0.000
638671-AC-1	NATIONWIDE MUTUAL INS	LS	COLUMBUS	OH	JP MORGAN SECURIITIES	1	07/08/2010		106,138	148,231	105,352		(115)				8,498		0.000
638671-AC-1	NATIONWIDE MUTUAL INS		COLUMBUS	OH	JP MORGAN SECURIITIES	1	07/08/2010		15,167,489	21,182,672	15,055,072		(16,455)				1,214,317		0.000
638671-AL-1	NATIONWIDE MTUUAL INS		COLUMBUS	OH	BANK OF AMERICA	1	04/16/2014		6,997,830	7,882,567	6,998,039		41				346,500		0.000
694475-AA-2	PACIFIC LIFE INS CO		NEWPORT BEACH	CA	ROBERT W BAIRD	1	06/16/2009		6,996,640	11,518,311	6,996,884		56				647,500		0.000
694606-AA-2	PACIFIC LIFE INS CO		NEWPORT BEACH	CA	GOLDMAN SACHS & CO	1	03/04/2010		3,186,750	3,533,109	3,073,910		(15,455)				237,000		0.000
707567-AA-1	PENN MUTUAL LIFE INS CO		HORSHAM	PA	ROBERT W BAIRD	1	09/21/2009		19,934,621	27,802,762	20,216,090		33,216				1,412,925		0.000
878091-BC-0	TEACHERS INSUR & ANNUITY				MORGAN STANLEY	1	12/31/2017		4,994,347	7,357,660	4,994,797		119				342,500		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY				JP MORGAN SECUIRITIES	1	12/31/2017		45,021,564	54,356,940	44,984,275		(20,634)				2,156,000		0.000
628312-AA-8	MUTUAL OF OMAHA INS CO	0	OMAHA	NE	ATHENE	1	03/15/2019		2,500,400	2,645,998	2,485,430		(14,970)				136,000		0.000
878091-BF-3	TEACHERS INSUR & ANNUITY	0			ATHENE	1	12/31/2017		1,993,687	2,276,554	1,993,996		114				85,400		0.000
2799999. Surplus Debentures, etc - Unaffiliated									187,086,032	239,587,212	184,140,247		(427,180)				12,190,939		XXX
BANOLT-KW-3	FINANCIAL CREDIT INVESTMENT II 0.500% 12/31/57	0					12/31/2017		44,340,508	44,340,508	44,340,508						3,594,183		27.025
BANOVX-YF-5	PK AIR FINANCE 2019	0					12/11/2019		26,814,792	26,814,792	26,814,792								11.600
4699999. Any Other Class of Assets - Unaffiliated									71,155,300	71,155,300	71,155,300						3,594,183		XXX
000000-00-0	AERL, LC		DES MOINES	IA	AERL, LC		04/03/2009		49,546,524	533,594	533,594	7,231							
4799999. Any Other Class of Assets - Affiliated									49,546,524	533,594	533,594	7,231							XXX
4899999. Total - Unaffiliated									841,117,502	955,895,779	900,448,814	21,573,493	(3,035,039)				46,134,715		XXX
4999999. Total - Affiliated									49,546,524	533,594	533,594	7,231							XXX
5099999 - Totals									890,664,026	956,429,373	900,982,408	21,580,724	(3,035,039)				46,134,715		XXX

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
000000-00-0	NAPIER RAILCAR INV III	NEW YORK	NY		12/18/2018			3,753,557		
000000-00-0	NAPIER AIRCRAFT ROLLOVER LEASING FUND	NEW YORK	NY		08/09/2017			705,436		
0399999. Transportation Equipment - Unaffiliated								4,458,993		XXX
BANON8-DY-1	AA DIRECT				07/05/2018			5,484,090		
BANON8-DC-9	APOLLO HYBRID VALUE FUND				07/05/2018			15,052,268		
1BANON-RP-0	APOLLO NATURAL RESOURCE PARTNERS				02/10/2017			2,498,852		
BANOKX-RF-5	APOLLO STRUCTURED RECOVER FUND				12/11/2017			3,476,133		
BANOU8-FT-2	ATH-INVEST NET LEASE 2				05/28/2019		588,198	1,817,246		
BANOJF-RS-8	ATHENE MOMENTUM INVESTORS				09/28/2017			22,859,975		
BANORL-F1-8	A-A SPN-2 (MHC-AEL) LP				11/19/2018			3,183,597		
000000-00-0	BLUEWATER INVESTMENT HOLDINGS				11/21/2017			52,860,000		
000000-00-0	CAPITAL ALIGNMENT PARTNERS III				09/09/2016			4,200,000		
000000-00-0	CASTLELAKE AVIATION III				07/28/2017			4,452,140		
000000-00-0	FINANCIAL CREDIT INVESTMENT				07/18/2017			5,874,188		
BANOKP-ET-6	JCR INCOME PLUS FUND IV				05/04/2018			1,235,000		
000000-00-0	LEVINE LEICHTMAN				05/31/2017			1,867,027		
BANOUA-CQ-6	NNN INVESTOR II				07/11/2019		6,711,750	2,405,444		
466993-50-8	PEG SECONDARY PRIVATE EQUITY				08/12/2016			532,987		
BANOKF-BP-9	CIII RECOVER FUND				09/24/2018			2,957,244		
000000-00-0	MEZZANINE PARTNERS III				02/27/2017			1,214,756		
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST				08/21/2017			2,484,983		
BANONK-Z8-7	BISHOP SENIOR LIVING COINVEST				06/04/2018			29,164		
000000-00-0	APOLLO USREF II				06/30/2016			1,517,535		
000000-00-0	REDDING RIDGE HOLDINGS, LP				07/14/2017			3,279,915		
BANOKF-BW-4	ROCKBRIDGE HOSPITALITY FUND VII				10/13/2017			1,570,744		
BANORQ-5D-2	AA INFRASTRUCTURE DEBT FUND I				11/20/2018			45,786,517		
BANOSJ-WJ-4	NNN INVESTOR III				01/17/2019		100,000			
000000-00-0	ROCKBRIDGE FUND VII LP				06/30/2017			3,141,487		
14307#-10-7	CARLYLE ENERGY MEZZANINE				06/26/2012			1,843,695		
000000-00-0	APOLLO ASIA REAL ESTATE FUND LP				09/23/2016			2,784,196		
BANOR5-QS-2	APOLLO INFRA EQUITY				12/12/2018			6,276,313		
2599999. Joint Venture Interests - Other - Unaffiliated							7,399,948	200,685,496		XXX
628312-AA-8	MUTUAL OF OMAHA INS CO	OMAHA	NE		03/15/2019		2,500,400			
2799999. Surplus Debentures, etc - Unaffiliated							2,500,400			XXX
BANOVX-YF-5	PK AIR FINANCE				12/11/2019		26,814,792			
4699999. Any Other Class of Assets - Unaffiliated							26,814,792			XXX
4899999. Total - Unaffiliated							36,715,140	205,144,489		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							36,715,140	205,144,489		XXX

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	11/14/2014	02/27/2019	130,152							130,152					
000000-00-0	NAPIER PARK AIRCRAFT ROLLOVER LEASING	NEW YORK	NY	CAPITAL DISTRIBUTION	08/09/2017	03/04/2019	13,984							13,984	13,984				
000000-00-0	NAPIER PARK RAILCAR INVESTMENTS II LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	12/18/2015	02/22/2019	71,946							71,946					
000000-00-0	NAPIER AIRCRAFT LEASING VEHICLE	NEW YORK	NY	CAPITAL DISTRIBUTION	11/14/2014	06/05/2019	60,035							60,035					
000000-00-0	NAPIER PARK AIRCRAFT LEASING ROLLOVER FUND	NEW YORK	NY	DISTRIBUTION	08/09/2017	06/19/2019	12,107							12,107	12,107				
000000-00-0	NAPIER RAILCAR INVESTMENTS II	NEW YORK	NY	DISTRIBUTION	12/18/2015	05/24/2019	202,461							202,461					
000000-00-0	NAPIER RAILCAR INVESTMENTS III	NEW YORK	NY	DISTRIBUTION	12/18/2018	05/28/2019	210,544							210,544	210,544				
000000-00-0	NAPIER PARK AIRCRAFT LEASING VEHICLE	NEW YORK	NY	DISTRIBUTION	11/14/2014	08/27/2019	90,139							90,139					
000000-00-0	NAPIER PARK AIRCRAFT ROLLOVER LEASING	NEW YORK	NY	DISTRIBUTION	08/09/2017	08/28/2019	21,482							21,482	21,050				
000000-00-0	NAPIER PARK RAILCAR INVESTMENTS II	NEW YORK	NY	DISTRIBUTION	12/18/2015	08/23/2019	192,245							192,245					
000000-00-0	NAPIER PARK RAILCAR INVESTMENTS III	NEW YORK	NY	DISTRIBUTION	12/18/2018	09/27/2019	2,451,638							2,451,638	2,451,638				
000000-00-0	NAPIER PARK AIRCRAFT LEASING ROLLOVER FUND	NEW YORK	NY	DISTRIBUTION	08/09/2017	12/05/2019	18,866							18,866	18,866				
000000-00-0	NAPIER PARK RAILCAR INVESTMENTS II	NEW YORK	NY	DISTRIBUTION	12/18/2015	11/25/2019	71,780							71,780	71,780				
000000-00-0	NAPIER PARK RAILCAR INVESTMENTS III	NEW YORK	NY	DISTRIBUTION	12/18/2018	12/06/2019	286,065							286,065	286,065				
000000-00-0	NAPIER PARK AIRCRAFT LEASING VEHICLE	NEW YORK	NY	DISTRIBUTION	11/14/2014	12/04/2019	94,308							94,308					
0399999. Transportation Equipment - Unaffiliated							3,927,752							3,927,752	3,086,034				
000000-00-0	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP			Capital Distribution	12/30/2015	01/14/2019	7,938,077							7,938,077					
000000-00-0	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1			Sale	11/20/2018	02/28/2019	59,952,767							59,952,767	59,952,767				
000000-00-0	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	03/06/2019	168,555							168,555					
000000-00-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS			Capital Distribution	11/21/2017	01/31/2019	2,856,000							2,856,000	2,736,881				
000000-00-0	CASTLELAKE AVIATION III CASTLELAKE AVIATION III			Capital Distribution	07/28/2017	03/29/2019	247,941							247,941					
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	02/05/2019	746,058							746,058	683,210				
000000-00-0	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	02/05/2019	100,341							100,341	95,647				
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	03/01/2019	76,540							76,540					
000000-00-0	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV			Capital Distribution	05/04/2018	02/07/2019	137,473							137,473	107,909				
000000-00-0	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	03/04/2019	139,157							139,157	139,157				
000000-00-0	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	03/29/2019	4,244							4,244	4,244				
000000-00-0	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US	Capital Distribution	02/27/2017	03/07/2019	40,438							40,438					
000000-00-0	NNN INVESTOR I NNN INVESTOR I			Capital Distribution	06/07/2018	02/04/2019	157,169							157,169					
000000-00-0	NNN INVESTOR I NNN INVESTOR I			Capital Distribution	06/07/2018	03/01/2019	131,575							131,575					
000000-00-0	NNN INVESTOR I NNN INVESTOR I			Capital Distribution	06/07/2018	03/29/2019	89,865							89,865					
000000-00-0	REDDING RIDGE HOLDINGS LP			Capital Distribution	07/14/2017	02/15/2019	308,523							308,523	308,523				
72002#-11-1	THE HUB		US	Capital Distribution	12/29/2014	01/14/2019	452,963							452,963					
72002#-11-1	THE HUB		US	Capital Distribution	12/29/2014	02/21/2019	464,500							464,500					
72002#-11-1	THE HUB		US	Capital Distribution	12/29/2014	03/13/2019	419,764							419,764					
72002#-11-1	THE HUB		US	Sale	12/29/2014	03/18/2019	49,668,611	(22,595,075)				(22,595,075)		49,668,611	49,794,970		126,359	126,359	23,968,385
72002#-11-1	THE HUB		US	Capital Distribution	12/29/2014	03/18/2019	22,436,888							22,436,888					
000000-00-0	ACE CREDIT FUND LP			Capital Distribution	10/01/2018	01/15/2019	951,915							951,915	951,915				
14307#-10-7	CARLYLE ENERGY MEZZANINE OPPORTUNITIES	WASHINGTON DC	DC	CAPITAL DISTRIBUTION	06/26/2012	05/10/2019	141,245			13,039,412		(13,039,412)		141,245					
18064@-10-3	CLARITAS CAPITAL SPECIALTY DEBT FUND	DOVER	DE	CAPITAL DISTRIBUTION	02/03/2011	06/27/2019	523,098							523,098	436,203				
000000-00-0	CCSD II	DOVER	DE	CAPITAL DISTRIBUTION	06/28/2012	06/27/2019	1,925,367							1,925,367	1,925,367				
466993-50-8	PEG SECONDARY PRIVATE EQUITY			CAPITAL DISTRIBUTION	08/12/2016	05/31/2019	23,154							23,154	16,808				
G2957*-10-2	AA ASIA PRIVATE CREDIT FUND			CAPITAL DISTRIBUTION	04/20/2012	04/15/2019	444,360							444,360	444,360				
BANON8-DY-1	AA DIRECT			CAPITAL DISTRIBUTION	07/05/2018	06/07/2019	24,438							24,438					
BANOPE-FS-7	ACE CREDIT FUND			CAPITAL DISTRIBUTION	08/10/2018	04/15/2019	867,592							867,592					
BANON8-DC-9	APOLLO HYBRID VALUE FUND			CAPITAL DISTRIBUTION	07/05/2018	05/15/2019	201,617							201,617	201,617				

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
1BANON-RP-0	APOLLO NATURAL RESOURCE PARTNERS II			CAPITAL DISTRIBUTION	02/10/2017	05/16/2019	143,815							143,815					
BANOJH-KP-7	APOLLO USREF GRAINTE COINVEST			CAPITAL DISTRIBUTION	08/21/2017	05/09/2019	6,910,169							6,910,169	5,526,043				
000000-00-0	APOLLO USREF II HP COINVEST			CAPITAL DISTRIBUTION	06/30/2016	05/08/2019	120,861							120,861					
000000-00-0	CASTLELAKE AVIATION III			CAPITAL DISTRIBUTION	07/28/2017	06/28/2019	317,349							317,349					
BANOKP-ET-6	JCR INCOME PLUS FUND IV			CAPITAL DISTRIBUTION	05/04/2018	04/25/2019	106,711							106,711	78,448				
000000-00-0	LEVINE LEICHTMAN			CAPITAL DISTRIBUTION	05/31/2017	04/30/2019	4,101							4,101	4,101				
000000-00-0	LEVINE LEICHTMAN			CAPITAL DISTRIBUTION	05/31/2017	05/31/2019	8,810							8,810	8,810				
000000-00-0	LEVINE LEICHTMAN			CAPITAL DISTRIBUTION	05/31/2017	06/28/2019	7,647							7,647	7,647				
BANONL-H7-7	NNN INVESTOR I			CAPITAL DISTRIBUTION	06/07/2018	04/30/2019	137,442							137,442					
BANONL-H7-7	NNN INVESTOR I			CAPITAL DISTRIBUTION	06/07/2018	05/31/2019	205,509							205,509					
BANONL-H7-7	NNN INVESTOR I			CAPITAL DISTRIBUTION	06/07/2018	06/28/2019	74,971							74,971					
BANOSJ-WJ-4	NNN INVESTOR III			SALE	01/17/2019	04/15/2019	100,000							100,000	100,000				114
000000-00-0	REDDING RIDGE HOLDINGS LP			CAPITAL DISTRIBUTION	07/14/2017	05/15/2019	330,027							330,027	236,188				
BANOPE-FS-7	ACE CREDIT FUND			DISTRIBUTION	08/10/2018	07/15/2019	594,853							594,853					
000000-00-0	APOLLO NATURAL RESOURCES			DISTRIBUTION	02/10/2017	09/24/2019	395,357							395,357					
BANOJF-RS-8	ATHENE MOMENTUM INVESTORS			DISTRIBUTION	09/28/2017	07/01/2019	45,441,394							45,441,394	39,026,926				
BANONK-Z8-7	BISHOP SENIOR LIVING			DISTRIBUTION	06/04/2018	08/09/2019	191,176							191,176	191,176				
000000-00-0	BLUEWATER INVESTMENT HOLDINGS			DISTRIBUTION	11/21/2017	07/11/2019	18,000,000							18,000,000	17,402,373				
000000-00-0	CARLYLE ENERGY			DISTRIBUTION	06/26/2012	08/02/2019	2,147,631							2,147,631	1,508,542				
000000-00-0	CASTLELAKE AVIATION III			DISTRIBUTION	07/28/2017	09/30/2019	424,561							424,561					
BANOKP-ET-6	JCR INCOME PLUS FUND			DISTRIBUTION	05/04/2018	07/25/2019	107,065							107,065	42,218				
000000-00-0	LEVINE LEICHTMAN			DISTRIBUTION	05/31/2017	07/24/2019	372,409							372,409	345,117				
BANONL-H7-7	NNN INVESTOR I			DISTRIBUTION	06/07/2018	07/30/2019	310,018							310,018					
BANOUA-CQ-6	NNN INVESTOR II			DISTRIBUTION	07/11/2019	08/29/2019	134,609							134,609					
000000-00-0	REDDING RIDGE HOLDINGS			DISTRIBUTION	07/14/2017	08/15/2019	375,340							375,340					
000000-00-0	AA ASIA PRIVATE CREDIT			DISTRIBUTION	04/20/2012	07/12/2019	318,075							318,075	318,075				
466993-50-8	PEG SECONDARY PRIVATE EQUITY INVESTORS			DISTRIBUTION	08/12/2016	11/04/2019	166,144							166,144					
14307#-10-7	CARLYLE ENERGY MEZZANINE			DISTRIBUTION	06/26/2012	11/04/2019	106,875			3,149,149		(3,149,149)		106,875	106,875				
18064@-10-3	CLARITAS CAPITAL SPECIALTY DEBT FUND			DISTRIBUTION	02/03/2011	12/12/2019	367,588							367,588					
000000-00-0	CCSD II LP			DISTRIBUTION	06/28/2012	12/12/2019	628,448							628,448					
G2957*-10-2	AA ASIA PRIVATE CREDIT FUND LP			DISTRIBUTION	04/20/2012	10/15/2019	1,944,517							1,944,517	1,944,517				
BANON8-DY-1	AA DIRECT			DISTRIBUTION	07/05/2018	11/14/2019	120,155							120,155	40,935				
BANORL-F1-8	A-A SPN-2 (MHC-AEL) LP			DISTRIBUTION	11/09/2018	10/03/2019	814,185							814,185	814,185				
BANOPE-FS-7	ACE CREDIT FUND			CAPITAL DISTRIBUTION	08/10/2018	10/15/2019	660,517							660,517					
000000-00-0	APOLLO ASIA REAL ESTATE FUND			DISTRIBUTION	09/23/2016	12/09/2019	130,581							130,581					
000000-00-0	APOLLO NATURAL RESOURCE PARTNERS II			DISTRIBUTION	02/10/2017	11/08/2019	2,436,657							2,436,657	2,271,971				
BANOU8-FT-2	ATH-INVEST NET LEASE 2 LLC			SALE	05/28/2019	10/31/2019	2,405,444							2,405,444	2,405,444				
000000-00-0	BLUEWATER INVESTMENT HOLDINGS			DISTRIBUTION	11/21/2017	11/01/2019	3,600,000							3,600,000	3,600,000				
000000-00-0	CASTLELAKE AVIATION III			DISTRIBUTION	07/28/2017	12/31/2019	450,802							450,802					
BANOKF-BP-9	CIII RECOVERY FUND III LP			DISTRIBUTION	09/24/2018	12/17/2019	61,431							61,431	42,615				
000000-00-0	FINANCIAL CREDIT INVESTMENT III			DISTRIBUTION	07/18/2017	12/27/2019	263,564							263,564					
000000-00-0	LEVINE LEICHTMAN			CAPITAL DISTRIBUTION	05/31/2017	10/22/2019	107,436							107,436	15,125				
000000-00-0	LEVINE LEICHTMAN			CAPITAL DISTRIBUTION	05/31/2017	10/31/2019	13,902							13,902					
000000-00-0	LEVINE LEICHTMAN			CAPITAL DISTRIBUTION	05/31/2017	12/02/2019	5,534							5,534					
000000-00-0	LEVINE LEICHTMAN			CAPITAL DISTRIBUTION	05/31/2017	12/30/2019	6,353							6,353					
000000-00-0	MEZZANINE PARTNERS III			DISTRIBUTION	02/27/2017	12/10/2019	239,644							239,644					
BANONL-H7-7	NNN INVESTOR I			DISTRIBUTION	06/07/2018	10/31/2019	96,906							96,906					
BANONL-H7-7	NNN INVESTOR I			DISTRIBUTION	06/07/2018	11/27/2019	104,262							104,262					

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BANONL-H7-7	NNN INVESTOR I			DISTRIBUTION	06/07/2018	12/30/2019	93,624							93,624					
BANOUA-CQ-6	NNN INVESTOR II			DISTRIBUTION	07/11/2019	10/31/2019	48,730							48,730					
BANOUA-CQ-6	NNN INVESTOR II			DISTRIBUTION	07/11/2019	11/27/2019	46,438							46,438	46,438				
BANOUA-CQ-6	NNN INVESTOR II			DISTRIBUTION	07/11/2019	12/30/2019	46,978							46,978	46,978				
000000-00-0	REDDING RIDGE			DISTRIBUTION	07/14/2017	11/15/2019	375,340							375,340					
2599999. Joint Venture Interests - Other - Unaffiliated							244,262,190	(22,595,075)		16,188,561		(38,783,636)		244,262,190	193,930,325		126,359	126,359	23,968,499
677412-AD-0	OHIO NATIONAL LIFE INS			SALE	04/05/2011	10/17/2019	1,357,000		828,595			828,595		1,357,000	1,357,000		102,938	102,938	91,233
2799999. Surplus Debentures, etc - Unaffiliated							1,357,000		828,595			828,595		1,357,000	1,357,000		102,938	102,938	91,233
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I			REDEMPTION	12/31/2017	05/31/2019	20,970,052							20,970,052	20,970,052		(602,567)	(602,567)	
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I			REDEMPTION	12/31/2017	06/28/2019	101,268							101,268	101,268		(219,481)	(219,481)	
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I			REDEMPTION	12/31/2017	08/31/2019	91,129							91,129	91,129		(11,982,986)	(11,982,986)	
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I			REDEMPTION	12/31/2017	09/30/2019	12,611							12,611	12,611				
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I			REDEMPTION	12/31/2017	11/30/2019	100,986							100,986	100,986				
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I			REDEMPTION	12/31/2017	10/31/2019	6,943,278							6,943,278	6,943,278				
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I			SALE	12/31/2017	12/31/2019	18,367,229		2,320,069			2,320,069		18,367,229	18,367,229		(1,120,763)	(1,120,763)	2,636,705
4699999. Any Other Class of Assets - Unaffiliated							46,586,553		2,320,069			2,320,069		46,586,553	46,586,553		(13,925,797)	(13,925,797)	2,636,705
000000-00-0	AERL, LC	WEST DES MOINES	IA	DISTRIBUTION	04/03/2009	09/26/2019	1,645,891							1,645,891	1,645,891				
000000-00-0	AERL, LC	WEST DES MOINES	IA	DISTRIBUTION	04/03/2009	12/30/2019	20,000							20,000	20,000				
4799999. Any Other Class of Assets - Affiliated							1,665,891							1,665,891	1,665,891				
4899999. Total - Unaffiliated							296,133,495	(22,595,075)	3,148,664	16,188,561		(35,634,972)		296,133,495	244,959,912		(13,696,500)	(13,696,500)	26,696,437
4999999. Total - Affiliated							1,665,891							1,665,891	1,665,891				
5099999 - Totals							297,799,386	(22,595,075)	3,148,664	16,188,561		(35,634,972)		297,799,386	246,625,803		(13,696,500)	(13,696,500)	26,696,437

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37				1	5,715,142	104.9470	5,820,338	5,546,000	5,693,691		(6,386)			3.477	3.272	JJ	88,382	192,834	06/28/2016	01/16/2037
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24		SD		1	916,824	104.3130	923,166	885,000	904,854		(4,573)			2.750	2.177	FA	9,193	24,338	09/13/2017	02/15/2024
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24		SD		1	25,899	104.3130	26,078	25,000	25,561		(129)			2.750	2.177	FA	260	688	09/13/2017	02/15/2024
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24				1	145,034	104.3130	146,038	140,000	143,141		(723)			2.750	2.177	FA	1,454	3,850	09/13/2017	02/15/2024
912828-K7-4	US TREASURY N/B T 2 08/15/25		SD		1	487,754	101.3590	506,797	500,000	492,722		1,200			2.000	2.277	FA	3,777	10,000	09/15/2015	08/15/2025
912828-PC-8	US TREASURY N/B T 2 5/8 11/15/20		SD		1	316,466	100.8440	342,869	340,000	337,598		2,670			2.625	3.455	MN	1,152	8,925	12/14/2010	11/15/2020
912828-UN-8	US TREASURY N/B T 2 02/15/23		SD		1	515,273	101.1560	505,781	500,000	505,139		(1,591)			2.000	1.661	FA	3,777	10,000	04/26/2013	02/15/2023
912828-WJ-5	US TREASURY N/B T 2 1/2 05/15/24		SD		1	148,383	103.4690	155,203	150,000	149,236		163			2.500	2.624	MN	484	3,750	06/17/2014	05/15/2024
912828-Y8-7	US TREASURY N/B NOTES				1	5,016,731	100.3130	5,015,625	5,000,000	5,016,359		(371)			1.750	1.675	JJ	36,617		11/19/2019	07/31/2024
912828-YD-6	US TREASURY N/B NOTES				1	4,899,858	97.2810	4,864,063	5,000,000	4,901,951		2,094			1.375	1.686	FA	22,418		11/13/2019	08/31/2026
912828-YF-1	US TREASURY N/B NOTES				1	4,981,781	99.7660	4,988,282	5,000,000	4,982,656		875			1.500	1.631	MS	22,047		11/15/2019	09/15/2022
912828-YG-9	US TREASURY N/B NOTES				1	4,958,345	98.7970	4,939,844	5,000,000	4,959,094		748			1.625	1.754	MS	20,646		11/20/2019	09/30/2026
912828-YH-7	US TREASURY N/B NOTES				1	4,965,336	99.1560	4,957,813	5,000,000	4,966,304		968			1.500	1.648	MS	19,057		11/14/2019	09/30/2024
912828-YJ-3	US TREASURY N/B NOTES				1	124,833,983	99.8440	124,804,688	125,000,000	124,834,251		268			1.500	1.577	MS	476,434		12/31/2019	09/30/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						157,926,809	XXX	157,996,585	158,086,000	157,912,557		(4,787)			XXX	XXX	XXX	705,698	254,385	XXX	XXX
0599999. Total - U.S. Government Bonds						157,926,809	XXX	157,996,585	158,086,000	157,912,557		(4,787)			XXX	XXX	XXX	705,698	254,385	XXX	XXX
00254E-MA-7	SWEDISH EXPORT CREDIT SEK 3.91 03/14/32		D	2	1FE	50,000,000	103.5130	51,756,450	50,000,000	50,000,000					3.910	3.910	MS	581,069	1,955,000	02/27/2014	03/14/2032
00386S-AB-8	TAQA ABU DHABI NATIONAL TAQAUH 6 1/2 10/27/36		D		1FE	8,747,250	135.0130	14,446,338	10,700,000	9,074,388		43,927			6.500	8.178	AO	123,644	695,500	06/01/2009	10/27/2036
00386S-AL-6	TAQA ABU DHABI NATIONAL TAQAUH 3 5/8 01/12/23		D		1FE	4,970,200	102.6270	5,131,330	5,000,000	4,989,916		3,090			3.625	3.696	JJ	85,087	181,250	12/05/2012	01/12/2023
62630C-AC-5	MUNICIPALITY FINANCE PLC KUNTA 3.66 09/30/39		D	2	1FE	50,000,000	103.7000	51,850,000	50,000,000	50,000,000					3.660	3.660	MS	462,583	1,830,000	09/16/2014	09/30/2039
71645W-AQ-4	PETROBRAS GLOBAL FINANCE PETBRA 6 7/8 01/20/40	LS	D		3FE	2,678,350	117.2500	2,696,750	2,300,000	2,617,441		(8,305)			6.875	5.710	JJ	70,717	158,125	10/27/2010	01/20/2040
71645W-AQ-4	PETROBRAS GLOBAL FINANCE PETBRA 6 7/8 01/20/40		D		3FE	11,877,900	117.2500	11,959,500	10,200,000	11,607,784		(36,833)			6.875	5.710	JJ	313,615	701,250	10/27/2010	01/20/2040
71647N-AQ-2	PETROBRAS GLOBAL FINANCE BASIC	0	D		3FE	6,106,500	128.5850	6,429,250	5,000,000	6,031,643		(74,857)			8.750	4.946	MN	46,181	218,750	06/10/2019	05/23/2026
71647N-AV-1	PETROBRAS GLOBAL FINANCE PETBRA 5.299 01/27/25		D		3FE	10,217,267	108.5750	11,536,094	10,625,000	10,287,865		55,509			5.299	6.035	JJ	240,847	563,019	09/24/2018	01/27/2025
71647N-AY-5	PETROBRAS GLOBAL FINANCE BASIC	0	D		3FE	6,252,000	114.2890	6,857,340	6,000,000	6,239,485		(12,515)			5.999	5.383	JJ	153,974	179,970	06/10/2019	01/27/2028
71654Q-BB-7	PETROLEOS MEXICANOS PEMEX 4 7/8 01/24/22	LS	D		2FE	2,925,301	103.9110	3,065,360	2,950,000	2,943,588		2,881			4.875	4.987	JJ	62,718	143,813	09/11/2012	01/24/2022
71654Q-BB-7	PETROLEOS MEXICANOS PEMEX 4 7/8 01/24/22		D		2FE	6,990,974	103.9110	7,325,690	7,050,000	7,034,676		6,885			4.875	4.987	JJ	149,886	343,688	09/11/2012	01/24/2022
74727P-AL-5	STATE OF QATAR QATAR 6.4 01/20/40	LS	D		1FE	151,736	144.8780	217,317	150,000	151,443		(36)			6.400	6.314	JJ	4,293	9,600	11/17/2009	01/20/2040
74727P-AL-5	STATE OF QATAR QATAR 6.4 01/20/40		D		1FE	13,251,651	144.8780	18,979,018	13,100,000	13,226,032		(3,116)			6.400	6.314	JJ	374,951	838,400	11/17/2009	01/20/2040
80413T-AK-5	SAUDI INTERNATIONAL BOND GOVT NATIONAL	0	D		1FE	3,038,360	112.3680	3,371,025	3,000,000	3,036,187		(2,173)			4.375	4.212	AO	27,344	98,438	04/08/2019	04/16/2029
91087B-AA-8	UNITED MEXICAN STATES MEX 3.6 01/30/25		D		2FE	25,106,000	104.5300	26,132,450	25,000,000	25,059,895		(10,585)			3.600	3.548	JJ	377,500	900,000	01/14/2015	01/30/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						202,313,489	XXX	221,753,912	201,075,000	202,300,343		(36,128)			XXX	XXX	XXX	3,074,409	8,816,803	XXX	XXX
1099999. Total - All Other Government Bonds						202,313,489	XXX	221,753,912	201,075,000	202,300,343		(36,128)			XXX	XXX	XXX	3,074,409	8,816,803	XXX	XXX
011770-T8-7	ALASKA ST BUILD AMERICA BONDS				1FE	1,000,000	118.6620	1,186,620	1,000,000	1,000,000					5.342	5.342	FA	22,258	53,420	12/08/2010	08/01/2027
011770-T9-5	ALASKA ST BUILD AMERICA BONDS				1FE	1,000,000	120.8320	1,208,320	1,000,000	1,000,000					5.442	5.442	FA	22,675	54,420	12/08/2010	08/01/2028
011770-U4-4	ALASKA ST BUILD AMERICA BONDS			4	1FE	2,000,000	129.2000	2,584,000	2,000,000	2,000,000					5.742	5.741	FA	47,850	114,840	12/08/2010	08/01/2033
011770-U5-1	ALASKA ST QUALIFIED SCH CONSTR BDS				1FE	2,000,000	120.8320	2,416,640	2,000,000	2,000,000					5.442	5.442	FA	45,350	108,840	12/08/2010	08/01/2028
011770-U7-7	ALASKA ST QUALIFIED SCH CONSTR BDS				1FE	2,000,000	118.6620	2,373,240	2,000,000	2,000,000					5.342	5.342	FA	44,517	106,840	12/08/2010	08/01/2027
13063A-5E-0	CALIFORNIA ST GENERAL OBLIGATION	0			1FE	5,416,539	150.7330	6,360,933	4,220,000	5,168,763		(43,890)			7.500	5.241	AO	79,125	316,500	07/05/2013	04/01/2034
13063B-M3-3	CALIFORNIA ST REF-VARIOUS PURPOSE			2	1FE	10,000,000	103.8340	10,383,400	10,000,000	10,000,000					3.500	3.500	MS	116,667	350,000	10/24/2012	09/01/2031
20772J-AC-6	CONNECTICUT ST BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	12,052,680	115.0770	14,142,963	12,290,000	12,158,723		14,324			5.090	5.267	AO	156,390	625,561	11/01/2010	10/01/2030
373384-SC-1	GEORGIA ST BUILD AMERICA BONDS				1FE	25,596,231	117.9520	28,001,805	23,740,000	25,036,363		(95,226)			4.565	3.937	AO	270,933	1,083,731	06/11/2013	10/01/2030
373384-X7-6	GEORGIA ST QUALIFIED SCH CONSTRUCTION BON			2	1FE	3,010,000	106.4150	3,203,092	3,010,000	3,010,000					4.000	4.000	FA	50,167	120,400	06/18/2014	02/01/2034
373384-ZS-8	GEORGIA ST TXBL-SER B			2	1FE	3,606,777	101.6110	3,795,171	3,735,000	3,647,155		6,109			3.250	3.500	JJ	60,694	121,388	08/21/2012	07/01/2031
373384-ZT-6	GEORGIA ST TXBL-SER B			2	1FE	2,252,248	101.6840	2,374,321	2,335,000	2,276,437		3,665			3.300	3.550	JJ	38,528	77,055	08/21/2012	07/01/2032
373385-FM-0	GEORGIA ST GENERAL OBLIGATION			2	1FE	10,000,000	100.7550	10,075,500	10,000,000	10,000,000					3.100	3.100	JJ	140,361		06/20/2019	07/01/2039
419791-YV-4	HAWAII ST BUILD AMERICA BONDS-TAXABLE-SE				1FE	2,564,400	120.5360	3,013,400	2,500,000	2,537,472		(3,638)			5.480	5.250	FA	57,083	137,000	11/10/2010	02/01/2028
419792-TK-2	HAWAII ST REF-SER DZ			2	1FE	3,420,000	105.5660	3,610,357	3,420,000	3,420,000					4.000	4.000	JD	11,400	136,800	06/06/2017	12/01/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
419792-TP-1	HAWAII ST UNREFUNDED-SER DZ			2	1FE	4,580,000	104.7680	4,798,374	4,580,000	4,580,000					4.000	4.000	JD	15,267	183,200	06/06/2017	12/01/2030
59447T-KA-0	MICHIGAN ST FIN AUTH REVENUE TXBL-REF-DETROIT-SER C-1				1FE	15,000,000	103.3760	15,506,400	15,000,000	15,000,000					3.260	3.260	MN	81,500	489,000	07/29/2016	11/01/2031
594612-BF-9	MICHIGAN ST TXBL-SCH LOAN-SER A			2	1FE	10,000,000	103.4080	10,340,800	10,000,000	10,000,000					3.400	3.400	MN	43,444	340,000	04/11/2013	05/15/2029
60412A-AT-0	MINNESOTA ST SER A			2	1Z	109,412	104.9250	115,418	110,000	109,490		33			4.000	4.050	AO	1,100	4,400	09/01/2017	10/01/2031
60412A-BM-4	MINNESOTA ST SER A			2	1FE	7,052,074	104.5240	7,410,752	7,090,000	7,057,150		2,146			4.000	4.050	AO	70,900	283,600	09/01/2017	10/01/2031
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1FE	2,735,000	107.8930	2,950,874	2,735,000	2,735,000					4.630	4.630	JJ	63,315	70,622	11/16/2018	07/01/2038
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C			2	1FE	325,000	105.1170	341,630	325,000	325,000					3.800	3.800	JJ	6,175	12,704	05/26/2016	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C			2	1FE	540,000	105.8970	571,844	540,000	540,000					4.200	4.200	JJ	11,340	23,370	05/26/2016	07/01/2037
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1FE	2,200,000	99.8350	2,196,370	2,200,000	2,200,000					2.905	2.905	JJ	19,528		08/21/2019	07/01/2034
60416S-W3-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1FE	2,750,000	97.8340	2,690,435	2,750,000	2,750,000					3.164	3.164	JJ	26,586		08/21/2019	01/01/2040
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1FE	2,200,000	108.1120	2,378,464	2,200,000	2,200,000					4.450	4.450	JJ	48,950	99,805	06/11/2018	07/01/2040
605580-4X-4	MISSISSIPPI ST BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	21,827,400	134.2000	26,840,000	20,000,000	21,337,434		(64,413)			5.669	5.000	AO	283,450	1,133,800	10/12/2010	10/01/2034
612103-RL-7	MONTANA ST TAXABLE-TRUST LANDS-SER F			2	1FE	525,418	101.5670	553,540	545,000	532,685		975			4.800	5.101	FA	10,900	26,160	11/23/2010	08/01/2029
64990C-7H-8	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1FE	2,508,042	107.4720	2,697,547	2,510,000	2,508,314		77			3.994	4.000	JJ	50,125	112,502	05/04/2018	07/01/2035
64990C-7J-4	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1FE	5,000,000	105.9790	5,298,950	5,000,000	5,000,000					4.071	4.071	JJ	101,775	228,428	05/04/2018	07/01/2040
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1FE	5,256,650	111.8010	5,590,050	5,000,000	5,222,784		(21,382)			4.850	4.221	JJ	121,250	272,139	05/04/2018	07/01/2048
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES TXBL-NEW YORK UNIVERSITY-SER B			2	1FE	10,000,000	103.4470	10,344,700	10,000,000	10,000,000					3.879	3.879	JJ	193,950	387,900	06/02/2016	07/01/2046
64990C-ZV-6	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY			2	1FE	2,500,000	105.4710	2,636,775	2,500,000	2,500,000					3.779	3.779	JJ	47,238	94,475	05/18/2017	07/01/2034
64990C-ZW-4	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY			2	1FE	8,000,000	106.3450	8,507,600	8,000,000	8,000,000					3.998	3.998	JJ	159,920	319,840	05/17/2017	07/01/2039
64990E-AY-3	NEW YORK ST DORM AUTH ST PERSO SER G			2	1FE	1,889,645	103.8610	1,973,359	1,900,000	1,892,876		472			4.000	4.041	FA	28,711	76,000	12/02/2011	08/15/2031
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1FE	6,000,000	96.0970	5,765,820	6,000,000	6,000,000					3.439	3.439	JJ	47,573		09/20/2019	07/01/2042
650035-VC-9	NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS-TAXABLE-ST				1FE	7,000,000	109.2810	7,649,670	7,000,000	7,000,000					5.210	5.210	MS	107,384	364,700	12/02/2010	03/15/2023
677521-PY-6	OHIO ST COMMON SCHS-SER B			2	1FE	9,868,900	103.2090	10,320,900	10,000,000	9,913,810		6,300			4.000	4.100	MS	117,778	400,000	10/06/2011	09/15/2030
70914P-MJ-8	PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	187,525	120.1890	222,350	185,000	186,537		(138)			5.450	5.328	FA	3,809	10,083	04/04/2011	02/15/2030
70914P-NE-8	PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	4,434,203	101.1930	4,447,432	4,395,000	4,396,689		(4,918)			5.350	5.232	MN	39,189	235,133	07/22/2010	05/01/2030
70914P-PQ-9	PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-TH			2	1FE	14,981,850	102.1620	15,324,300	15,000,000	14,989,239		967			5.850	5.861	JJ	404,625	877,500	12/12/2010	07/15/2030
76222R-HT-2	RHODE ISLAND ST & PROVIDENCE P BUILD AMERICA BONDS-RECOVERY Z			2	1FE	8,049,700	101.0540	8,054,004	7,970,000	8,015,880		(4,266)			6.098	6.007	AO	121,503	486,011	05/13/2010	04/01/2030
772487-Q9-8	ROCK ISLAND IL SER B-TXBL			2	1FE	4,253,512	103.6480	4,462,046	4,305,000	4,262,579		1,987			4.250	4.340	JD	15,247	182,963	12/09/2014	12/01/2034
810489-RB-2	SCOTTSDALE AZ MUNI PROPERTY CO TXBL-SER A			2	1FE	3,865,000	105.9170	4,093,692	3,865,000	3,865,000					4.000	4.000	JJ	77,300	154,600	12/10/2014	07/01/2034
857536-PY-6	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U			2	1FE	1,444,362	102.5970	1,518,436	1,480,000	1,462,633		1,999			3.250	3.429	JJ	24,050	48,100	08/31/2015	07/01/2027
857536-QA-7	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U			2	1FE	1,715,000	103.2170	1,770,172	1,715,000	1,715,000					3.500	3.500	JJ	30,013	60,025	08/06/2015	07/01/2029
857536-QC-3	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U			2	1FE	1,890,000	103.8350	1,962,482	1,890,000	1,890,000					3.700	3.700	JJ	34,965	69,930	08/06/2015	07/01/2031
857536-SM-9	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U			2	1FE	1,575,000	104.1300	1,640,048	1,575,000	1,575,000					3.750	3.750	JJ	29,531	59,063	10/23/2015	07/01/2030
857536-SN-7	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U			2	1FE	1,635,000	104.5390	1,709,213	1,635,000	1,635,000					3.850	3.850	JJ	31,474	62,948	10/23/2015	07/01/2031
882722-K5-9	TEXAS ST REF-TAXABLE-PUB FIN AUTH			2	1FE	2,500,000	104.3780	2,609,450	2,500,000	2,500,000					5.016	5.016	AO	31,350	125,400	07/26/2011	10/01/2030
882722-K6-7	TEXAS ST REF-TAXABLE-PUB FIN AUTH			2	1FE	1,000,000	104.4970	1,044,970	1,000,000	1,000,000					5.116	5.116	AO	12,790	51,160	07/26/2011	10/01/2031
882723-B7-3	TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C			2	1FE	5,000,000	106.5620	5,328,100	5,000,000	5,000,000					3.738	3.738	AO	46,725	186,900	10/15/2015	10/01/2031
882723-C2-3	TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C			2	1FE	3,500,000	107.2120	3,752,420	3,500,000	3,500,000					4.028	4.028	AO	35,245	140,980	10/15/2015	10/01/2034
882724-DK-0	STATE OF TEXAS STATE OF TEXAS			2	1FE	6,455,000	106.9270	6,902,138	6,455,000	6,455,000					3.820	3.820	FA	102,742	246,581	05/24/2017	08/01/2037

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88278P-VM-3	TEXAS ST UNIV SYS FING REVENUE TXBL-REF-SER B			2	1FE	8,000,000	105.6870	8,454,960	8,000,000	8,000,000					4.123	4.123	MS	97,120	329,840	02/27/2015	03/15/2035
92818L-XK-3	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B			2	1FE	165,000	105.4830	174,047	165,000	165,000					3.560	3.560	MN	979	5,874	07/29/2015	11/01/2027
92818L-XL-1	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B			2	1FE	175,000	105.7880	185,129	175,000	175,000					3.760	3.760	MN	1,097	6,580	07/29/2015	11/01/2028
92818L-XM-9	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B			2	1FE	185,000	106.1550	196,387	185,000	185,000					3.910	3.910	MN	1,206	7,234	07/29/2015	11/01/2029
92818L-XN-7	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B			2	1FE	145,000	106.2580	154,074	145,000	145,000					4.010	4.010	MN	969	5,815	07/29/2015	11/01/2030
92818L-XP-2	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B			2	1FE	740,000	106.7980	790,305	740,000	740,000					4.290	4.290	MN	5,291	31,746	07/29/2015	11/01/2035
93974C-8K-9	WASHINGTON ST REF-VARIOUS PURPOSE-SER R-C			2	1FE	20,326,822	103.4070	23,157,998	22,395,000	20,938,324		99,995			3.000	3.700	JJ	335,925	671,850	03/15/2013	07/01/2031
93974C-PL-8	WASHINGTON ST BUILD AMERICA BONDS-SER D			4	1FE	8,888,501	119.1420	10,371,311	8,705,000	8,806,306		(10,666)			5.381	5.193	FA	195,173	468,416	07/13/2010	08/01/2029
97705L-A9-8	WISCONSIN ST BUILD AMERICA BONDS-SER D			2	1FE	9,986,100	103.5140	10,351,400	10,000,000	9,991,257		502			5.000	5.010	MN	83,333	500,000	08/18/2010	05/01/2032
97705L-R4-1	WISCONSIN ST SER C			2	1FE	4,480,450	103.8240	4,692,845	4,520,000	4,492,207		1,706			4.000	4.064	MN	30,133	180,800	12/06/2011	05/01/2032
97705L-ZQ-3	WISCONSIN ST BUILD AMERICA BONDS			2	1FE	12,288,182	101.0930	12,616,406	12,480,000	12,355,202		8,623			5.650	5.780	MN	117,520	705,120	03/24/2010	05/01/2030
977100-DR-4	WISCONSIN ST GEN FUND ANNUAL A TXBL-REF-SER B				1FE	5,000,000	103.7450	5,187,250	5,000,000	5,000,000					3.294	3.294	MN	27,450	164,700	08/03/2016	05/01/2037
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						346,652,623	XXX	373,383,399	344,215,000	346,101,309		(98,657)			XXX	XXX	XXX	4,758,911	14,404,792	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						346,652,623	XXX	373,383,399	344,215,000	346,101,309		(98,657)			XXX	XXX	XXX	4,758,911	14,404,792	XXX	XXX
005482-X2-5	ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	102.7510	2,568,775	2,500,000	2,500,000					5.312	5.312	JD	11,067	132,800	09/02/2010	12/01/2028
005482-Y7-3	ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS			2	1FE	2,500,000	103.1380	2,578,450	2,500,000	2,500,000					5.586	5.586	JD	11,638	139,650	12/09/2010	12/01/2025
005482-Y8-1	ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS			2	1FE	1,500,000	103.4090	1,551,135	1,500,000	1,500,000					6.045	6.045	JD	7,556	90,675	12/09/2010	12/01/2028
015131-KV-6	ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A			2	1FE	4,106,248	103.1030	4,155,051	4,030,000	4,040,586		(9,382)			4.250	4.000	FA	71,365	171,275	11/17/2011	02/01/2029
015131-KW-4	ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A			2	1FE	2,228,160	103.0810	2,267,782	2,200,000	2,203,928		(3,479)			4.250	4.080	FA	38,958	93,500	11/17/2011	02/01/2030
015302-2K-7	ALEXANDRIA VA TXBL-REF-SER C					143,588	106.9420	155,066	145,000	144,042		110			3.350	3.450	JJ	2,240	4,858	07/24/2015	07/15/2027
015302-2L-5	ALEXANDRIA VA TXBL-REF-SER C				1FE	89,998	108.4170	97,575	90,000	89,998					3.500	3.500	JJ	1,453	3,150	07/24/2015	07/15/2028
03588E-4E-0	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS			2	1FE	980,486	100.8490	897,556	890,000	893,211		(12,569)			5.875	4.400	AO	13,072	52,288	12/06/2011	04/01/2030
03588E-4Q-3	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND			2	1FE	4,874,254	100.7900	4,928,631	4,890,000	4,880,948		852			5.350	5.378	AO	65,404	261,615	12/28/2010	04/01/2028
03588E-4R-1	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND			2	1FE	5,017,400	100.8080	5,040,400	5,000,000	5,000,607		(2,364)			5.450	5.400	AO	68,125	272,500	04/12/2011	04/01/2029
03588E-4S-9	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND			2	1FE	5,034,900	100.8300	5,041,500	5,000,000	5,001,215		(4,733)			5.550	5.450	AO	69,375	277,500	04/12/2011	04/01/2030
041431-GG-6	ARLINGTON CNTY VA BUILD AMERICA BONDS			2	1FE	3,000,000	102.1970	3,065,910	3,000,000	3,000,000					5.301	5.301	FA	60,078	159,030	07/29/2010	08/15/2030
044357-RH-6	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	168,496	103.6110	170,958	165,000	166,975		(340)			3.500	3.250	AO	1,444	5,775	03/25/2015	04/01/2028
044357-RJ-2	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	174,136	104.1620	177,075	170,000	172,347		(401)			3.750	3.460	AO	1,594	6,375	03/25/2015	04/01/2029
044357-RK-9	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	179,011	104.2820	182,494	175,000	177,283		(388)			3.875	3.600	AO	1,695	6,781	03/25/2015	04/01/2030
044357-RL-7	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	189,603	104.7440	193,776	185,000	187,625		(445)			4.000	3.700	AO	1,850	7,400	03/25/2015	04/01/2031
044357-RM-5	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	194,704	105.2300	199,937	190,000	192,689		(455)			4.100	3.800	AO	1,948	7,790	03/25/2015	04/01/2032
044357-RN-3	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	204,528	105.3010	210,602	200,000	202,591		(437)			4.125	3.850	AO	2,063	8,250	03/25/2015	04/01/2033
044357-RQ-6	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	430,349	105.6510	443,734	420,000	425,927		(999)			4.200	3.900	AO	4,410	17,640	03/25/2015	04/01/2035
045333-CV-1	ASPEN VLY CO HOSP DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	103.1540	2,578,850	2,500,000	2,500,000					5.573	5.573	JD	11,610	139,325	12/10/2010	12/01/2025
045333-CW-9	ASPEN VLY CO HOSP DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	4,515,000	103.3330	4,665,485	4,515,000	4,515,000					6.049	6.049	JD	22,759	273,112	12/10/2010	12/01/2030
052396-S2-5	AUSTIN TX TXBL-SER B			2	1FE	1,350,000	103.0730	1,391,486	1,350,000	1,350,000					3.500	3.500	MS	15,750	47,250	08/24/2012	09/01/2032
052396-UV-8	AUSTIN TX BUILD AMERICA BONDS SER B			4	1FE	8,201,370	119.6770	9,795,562	8,185,000	8,193,904		(1,014)			5.310	5.291	MS	144,875	434,624	11/18/2010	09/01/2029

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052397-GQ-3	AUSTIN TX TXBL-PUBLIC IMPT			2	1FE	1,000,000	101.8590	1,018,590	1,000,000	1,000,000					3.061	3.061	MS	10,203	30,610	09/08/2016	09/01/2034
052397-GR-1	AUSTIN TX TXBL-PUBLIC IMPT			2	1FE	1,525,000	101.5820	1,549,126	1,525,000	1,525,000					3.161	3.161	MS	16,068	48,205	09/08/2016	09/01/2036
052397-RP-3	AUSTIN TX GENERAL OBLIGATION			2	1FE	7,185,000	98.7580	7,095,762	7,185,000	7,185,000					2.926	2.926	MS	51,974		09/11/2019	09/01/2039
052397-SF-4	AUSTIN TX GENERAL OBLIGATION			2	1FE	3,000,000	97.7970	2,933,910	3,000,000	3,000,000					2.926	2.926	MS	21,701		09/11/2019	09/01/2039
052430-FC-4	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL			4	1FE	5,000,000	119.6230	5,981,150	5,000,000	5,000,000					5.141	5.141	FA	107,104	257,050	11/05/2010	08/01/2030
052430-FD-2	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL			4	1FE	4,500,000	128.0070	5,760,315	4,500,000	4,500,000					5.241	5.241	FA	98,269	235,845	08/11/2010	08/01/2035
054879-HF-1	AZTEC NM MUNI SCH DIST #2 QUALIFIED SCH CONSTR BDS			2	1FE	7,500,000	102.1040	7,657,800	7,500,000	7,500,000					5.686	5.686	FA	177,688	426,450	07/23/2010	08/01/2027
055033-RR-7	AZUSA CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	5,600,000	92.0230	5,153,288	5,600,000	5,600,000					2.901	2.901	FA	42,870		08/28/2019	08/01/2041
05914F-JT-8	BALTIMORE CNTY MD BUILD AMERICA BONDS				1FE	11,849,280	121.1940	14,543,280	12,000,000	11,900,336		6,789			4.900	5.000	MN	98,000	588,000	10/28/2010	11/01/2030
059189-PD-6	BALTIMORE MD TAXABLE-CONS PUB IMPT-SER B			2	1FE	3,500,000	105.3870	3,688,545	3,500,000	3,500,000					5.314	5.314	AO	39,265	185,990	06/03/2011	10/15/2031
071554-CE-7	BATTLE GROUND WA RECOVERY ZONE ECONOMIC DEV BDS			2	1FE	1,115,000	103.7710	1,157,047	1,115,000	1,115,000					6.250	6.250	JD	5,807	69,688	12/09/2010	12/01/2025
074527-NG-3	BEAUMONT TX INDEP SCH DIST BUILD AMERICA BONDS			2	1FE	17,886,813	100.3820	17,451,411	17,385,000	17,393,190		(65,701)			5.810	5.414	FA	381,581	1,010,069	07/21/2010	02/15/2038
088365-EU-1	BEXAR CNTY TX HOSP DIST BUILD AMERICA BONDS			2	1FE	10,000,000	100.3710	10,037,100	10,000,000	10,000,000					5.263	5.263	FA	198,824	526,300	08/27/2010	02/15/2031
094780-YE-7	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	134,237	103.8220	140,160	135,000	134,595		48			4.100	4.149	FA	2,306	5,535	10/20/2011	02/01/2027
094780-YF-4	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	198,822	103.8140	207,628	200,000	199,329		68			4.150	4.199	FA	3,458	8,300	10/20/2011	02/01/2028
094780-YG-2	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	208,715	103.7180	217,808	210,000	209,225		69			4.200	4.249	FA	3,675	8,820	10/20/2011	02/01/2029
094780-YH-0	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	218,607	103.6160	227,955	220,000	219,118		69			4.250	4.299	FA	3,896	9,350	10/20/2011	02/01/2030
094780-YJ-6	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	228,498	103.6180	238,321	230,000	229,008		68			4.300	4.349	FA	4,121	9,890	10/20/2011	02/01/2031
094780-YK-3	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	168,859	103.6590	176,220	170,000	169,219		48			4.350	4.399	FA	3,081	7,395	10/20/2011	02/01/2032
094808-CQ-3	BLOOMINGTON MN PORT AUTH TXBL-TAX INCR			2	1FE	4,065,000	105.8880	4,304,347	4,065,000	4,065,000					3.600	3.600	FA	60,975	146,340	10/05/2015	02/01/2025
138735-XL-4	CANUTILLO TX INDEP SCH DIST SCHOOL DISTRICT			2	1FE	2,000,000	98.7960	1,975,920	2,000,000	2,000,000					2.964	2.964	FA	19,760		09/11/2019	02/15/2036
139465-GS-1	CAPE GIRARDEAU MO SCH DIST #63 BUILD AMERICA BONDS-TAXABLE-MO			2	1FE	2,470,000	100.6500	2,486,055	2,470,000	2,470,000					5.700	5.698	MS	46,930	140,790	06/09/2010	03/01/2029
145231-5F-9	CARROLL TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	3,500,000	100.3520	3,512,320	3,500,000	3,500,000					5.192	5.192	FA	68,650	181,720	09/10/2010	02/15/2035
150461-N4-9	CEDAR PARK TX TXBL-REF			2	1FE	2,980,000	105.8330	3,153,823	2,980,000	2,980,000					3.900	3.900	FA	43,905	116,220	03/26/2015	08/15/2032
150461-N5-6	CEDAR PARK TX TXBL-REF			2	1FE	1,885,000	106.0270	1,998,609	1,885,000	1,885,000					4.000	4.000	FA	28,484	75,400	03/26/2015	08/15/2033
150528-NC-7	CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C			2	1FE	2,265,000	100.5420	2,277,276	2,265,000	2,265,000					4.000	4.000	JD	7,550	90,600	05/09/2012	06/01/2031
150528-RV-1	CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C			2	1FE	1,400,000	101.3880	1,419,432	1,400,000	1,400,000					3.300	3.300	JD	3,850	46,200	05/15/2013	06/01/2027
152735-XH-4	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C			2	1FE	195,000	104.2280	203,245	195,000	195,000					5.100	5.100	MN	1,271	9,945	07/09/2013	05/15/2028
152735-XJ-0	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C			2	1Z	450,000	104.3620	469,629	450,000	450,000					5.200	5.200	MN	2,990	23,400	07/09/2013	05/15/2029
152735-XM-3	CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C			2	1FE	1,305,000	104.3390	1,361,624	1,305,000	1,305,000					5.100	5.100	MN	8,504	66,555	07/09/2013	05/15/2028
152735-XN-1	CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C			2	1FE	3,390,000	104.4730	3,541,635	3,390,000	3,390,000					5.200	5.200	MN	22,525	176,280	07/09/2013	05/15/2029
159195-SM-9	CHANNELVIEW TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-			2	1FE	7,795,570	100.4310	7,783,403	7,750,000	7,782,445		(1,545)			5.926	5.880	FA	173,500	459,265	03/24/2010	08/15/2035
164231-KS-0	CHEROKEE CNTY GA SCH SYS QUALIFIED SCHOOL CONSTR BDS-TA			4	1FE	6,465,000	120.6510	7,800,087	6,465,000	6,465,000					5.626	5.627	FA	151,550	363,721	11/12/2010	08/01/2028
167560-PL-9	CHICAGO IL MET WTR RECLAMATION BUILD AMERICA BONDS-TXBL-DIREC			4	1FE	1,972,133	130.9840	2,475,598	1,890,000	1,955,135		(2,394)			5.720	5.402	JD	9,009	108,108	08/15/2011	12/01/2038
180848-FR-9	CLARK CNTY NV BUILD AMERICA BONDS-TAXABLE-TR			4	1FE	1,000,000	125.6390	1,256,390	1,000,000	1,000,000					6.554	6.555	JJ	32,770	65,540	01/14/2010	07/01/2030
180848-HW-6	CLARK CNTY NV BUILD AMERICA BONDS			2	1FE	5,645,000	102.0450	5,760,440	5,645,000	5,645,000					6.000	6.000	JJ	169,350	338,700	11/17/2010	07/01/2024
180848-N2-5	CLARK CNTY NV GENERAL OBLIGATION			2	1FE	10,685,000	97.2280	10,388,812	10,685,000	10,685,000					3.150	3.150	JJ	63,576		10/02/2019	07/01/2041
185468-RU-1	CLEBURNE TX TXBL			2	1FE	1,220,000	108.8160	1,327,555	1,220,000	1,220,000					4.434	4.434	FA	20,436	54,095	01/13/2016	08/15/2036
198036-5L-5	COLUMBIA MO SCH DIST QUALIFIED SCH CONSTR BDS-DIREC				1FE	2,610,000	119.2930	3,113,547	2,610,000	2,610,000					5.189	5.189	MS	45,144	135,433	11/09/2010	09/01/2029
199491-5A-5	COLUMBUS OH TAXABLE-SER C			2	1FE	1,750,000	105.2080	1,841,140	1,750,000	1,750,000					5.220	5.220	JJ	45,675	91,350	07/28/2011	07/01/2032
206423-DE-2	CONCORD NH SCH DIST BUILD AMERICA BONDS			2	1FE	13,030,835	102.1520	13,376,804	13,095,000	13,049,069		2,655			5.750	5.791	AO	158,959	752,963	11/22/2010	10/15/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
220147-W6-5	CORPUS CHRISTI TX INDEP SCH DI BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	4,711,257	102.7180	4,694,213	4,570,000	4,581,710		(18,021)			6.124	5.698	FA	105,727	279,867	01/14/2011	08/15/2032
223093-VV-4	COVINA-VLY CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	2,250,000	93.8060	2,110,635	2,250,000	2,250,000					3.071	3.071	FA	22,265		08/14/2019	08/01/2039
225903-CF-8	CREST HILL IL BUILD AMERICA BONDS			2	1FE	6,835,000	101.4660	6,935,201	6,835,000	6,835,000					6.200	6.201	MN	70,628	423,770	11/10/2010	05/01/2031
23410N-BJ-3	DAKOTA CNTY MN CMNTY DEV AGY G BUILD AMERICA BONDS-RECOVERY Z			2	1FE	7,616,522	100.2160	7,606,394	7,590,000	7,590,520		(2,979)			5.792	5.744	JJ	219,806	439,613	07/07/2010	01/01/2035
23410N-BL-8	DAKOTA CNTY MN CMNTY DEV AGY G BUILD AMERICA BONDS-SER D			2	1FE	3,462,420	100.2090	3,457,211	3,450,000	3,450,369		(1,250)			5.550	5.502	JJ	95,738	191,475	07/07/2010	01/01/2031
234554-GB-3	DALLAS CENTER IA GRIMES CMNTY QUALIFIED SCH CONSTR BD			2	1FE	10,275,000	100.8820	10,365,626	10,275,000	10,275,000					5.625	5.625	JD	48,164	577,969	11/09/2010	06/01/2029
234667-JH-7	DALLAS CNTY TX HOSP DIST BUILD AMERICA BONDS-SER C				1FE	3,333,038	115.4060	3,750,695	3,250,000	3,289,075		(5,885)			5.248	5.000	FA	64,434	170,560	11/19/2010	08/15/2025
235218-J9-6	DALLAS TX TAXABLE-PENSION-SER A			4	1FE	5,262,400	121.4080	6,677,440	5,500,000	5,336,172		10,340			5.195	5.556	FA	107,941	285,725	04/05/2011	02/15/2035
235308-QP-1	DALLAS TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	10,100,000	103.9970	10,399,700	10,000,000	10,014,022		(11,837)			5.400	5.270	FA	204,000	540,000	11/16/2010	02/15/2024
235308-QR-7	DALLAS TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	10,150,000	104.5590	10,455,900	10,000,000	10,021,401		(17,969)			6.000	5.800	FA	226,667	600,000	11/16/2010	02/15/2026
240685-HY-6	DE KALB CNTY IL CMNTY UNIT SCH CAP APPREC-SCH BLDG	@		3	1FE	1,065,078	56.5010	1,895,609	3,355,000	1,857,554		106,634			0.000	6.000	N/A			07/21/2010	01/01/2030
244415-JP-1	DEERFIELD IL TXBL-QECB-SER B			2	1FE	11,230,000	103.2320	11,592,954	11,230,000	11,230,000					4.000	4.000	JD	37,433	449,200	09/27/2011	12/01/2028
249164-LJ-1	DENVER CITY & CNTY CO BUILD AMERICA BONDS			2	1FE	15,343,544	102.1830	15,531,816	15,200,000	15,209,392		(18,945)			5.650	5.517	FA	357,833	858,800	04/07/2011	08/01/2030
264438-SV-5	DULUTH MN BUILD AMERICA BONDS			2	1FE	1,087,719	100.3410	1,073,649	1,070,000	1,070,208		(2,448)			6.000	5.760	FA	26,750	64,200	02/15/2011	02/01/2029
264438-SY-9	DULUTH MN BUILD AMERICA BONDS			2	1FE	1,887,952	100.3410	1,876,377	1,870,000	1,870,212		(2,493)			6.000	5.860	FA	46,750	112,200	02/15/2011	02/01/2032
266705-B8-4	DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT			2	1FE	2,340,000	102.7400	2,404,116	2,340,000	2,340,000					5.034	5.034	MN	19,633	117,796	10/28/2010	11/01/2028
266705-B9-2	DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT			2	1FE	2,525,000	102.8220	2,596,256	2,525,000	2,525,000					5.134	5.134	MN	21,606	129,634	10/28/2010	11/01/2029
266705-C2-6	DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT			2	1FE	1,780,000	102.9040	1,831,691	1,780,000	1,780,000					5.234	5.234	MN	15,528	93,165	10/28/2010	11/01/2030
266778-EJ-4	DURHAM NC BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	531,685	102.1410	510,705	500,000	503,157		(4,071)			4.945	4.080	AO	6,181	24,725	12/07/2011	10/01/2030
269408-MP-2	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	420,000	102.6950	431,319	420,000	420,000					3.000	3.000	FA	5,250	12,600	05/22/2013	02/01/2026
269408-MQ-0	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	945,000	102.6410	969,957	945,000	945,000					3.100	3.100	FA	12,206	29,295	05/22/2013	02/01/2027
269408-MR-8	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	975,000	102.7480	1,001,793	975,000	975,000					3.200	3.200	FA	13,000	31,200	05/22/2013	02/01/2028
269408-MS-6	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	1,005,000	102.9080	1,034,225	1,005,000	1,005,000					3.300	3.300	FA	13,819	33,165	05/22/2013	02/01/2029
269408-MT-4	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	1,040,000	103.0890	1,072,126	1,040,000	1,040,000					3.400	3.400	FA	14,733	35,360	05/22/2013	02/01/2030
278407-HW-4	EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL			2	1FE	1,557,941	101.9960	1,637,036	1,605,000	1,577,179		2,498			4.850	5.100	MS	25,948	77,843	11/09/2010	09/01/2028
278407-HX-2	EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL			2	1FE	1,325,687	102.0870	1,378,175	1,350,000	1,334,935		1,177			5.000	5.148	MS	22,500	67,500	11/01/2010	09/01/2029
278407-HY-0	EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL			2	1FE	1,748,123	102.1470	1,808,002	1,770,000	1,755,925		966			5.100	5.198	MS	30,090	90,270	11/01/2010	09/01/2030
278407-JU-6	EAU CLAIRE CNTY WI BLDG-SER B			2	1FE	3,740,000	104.1650	3,895,771	3,740,000	3,740,000					4.000	4.000	MS	49,867	149,600	12/15/2011	09/01/2031
295139-AR-0	ERIE COUNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE	0			1	2,924,250	106.5810	3,116,686	2,924,250	2,924,250					4.520	4.520	AO	33,044	132,176	05/01/2018	04/01/2038
30747M-6B-7	FARGO ND TXBL REF & IMPT-SER G			2	1FE	1,560,000	104.3740	1,628,234	1,560,000	1,560,000					4.000	4.000	MN	10,400	62,400	12/09/2014	05/01/2034
30747M-6G-6	FARGO ND TXBL REF & IMPT-SER G			2	1FE	2,335,000	104.7830	2,446,683	2,335,000	2,335,000					4.250	4.250	MN	16,540	99,238	12/09/2014	05/01/2039
343534-NL-3	FLOWOOD MS GENERAL OBLIGATION			2	1FE	1,000,000	105.3130	1,053,130	1,000,000	1,000,000					3.772	3.772	MN	6,287	37,720	11/03/2017	11/01/2037
346622-7X-5	FORSYTH CNTY NC BUILD AMERICA BONDS-SER C			2	1FE	15,429,448	100.8040	15,574,218	15,450,000	15,357,125		(10,348)			5.166	5.128	AO	199,537	798,147	06/06/2011	04/01/2030
349545-K8-5	FORT ZUMWALT MO SCH DIST BUILD AMERICA BONDS			2	1FE	635,000	100.4830	638,067	635,000	635,000					5.050	5.050	MS	10,689	32,068	11/16/2010	03/01/2026
349545-K9-3	FORT ZUMWALT MO SCH DIST QUALIFIED SCH CONSTR-TAXABLE-M			4	1FE	6,150,000	118.0240	7,258,476	6,150,000	6,150,000					5.300	5.298	MS	108,650	325,950	11/16/2010	03/01/2029
355694-4A-5	FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I			2	1Z	671,542	100.3200	667,128	665,000	665,239		(2,813)			5.850	5.408	FA	16,209	38,903	09/01/2017	02/01/2030
355694-4L-1	FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I			2	1FE	6,866,895	100.3070	6,820,876	6,800,000	6,802,439		(28,762)			5.850	5.408	FA	165,750	397,800	09/01/2017	02/01/2030
359900-8V-2	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	1,900,000	108.3890	2,059,391	1,900,000	1,900,000					3.812	3.812	MN	12,071	72,428	02/16/2017	11/01/2032
359900-8W-0	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	6,009,810	111.5600	6,693,600	6,000,000	6,008,929		(314)			4.029	4.018	MN	40,290	241,740	03/07/2017	11/01/2038

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
359900-8X-8	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	8,000,000	117.1430	9,371,440	8,000,000	8,000,000					4.234	4.234	MN	56,453	338,720	02/16/2017	11/01/2047
360046-Q9-0	FULTON CNTY GA BUILD AMERICA BONDS			4	1FE	14,285,000	125.3940	17,912,533	14,285,000	14,285,000					5.148	5.146	JJ	367,696	735,392	09/15/2010	07/01/2039
365298-Z8-4	GARDEN GROVE CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	17,000,000	95.9500	16,311,500	17,000,000	17,000,000					3.237	3.237	FA	114,644		09/25/2019	08/01/2040
367316-YU-4	GASTONIA NC BUILD AMERICA BONDS			2	1FE	3,482,879	101.6050	3,505,373	3,450,000	3,453,595		(5,194)			4.961	4.800	MS	57,052	171,155	07/29/2013	09/01/2030
376087-GL-0	GILROY CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	10,000,000	98.6280	9,862,800	10,000,000	10,000,000					3.214	3.214	FA	54,459		10/09/2019	08/01/2039
385478-EU-2	GRAND FORKS ND PUBLIC SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB				1FE	6,230,000	112.9950	7,039,589	6,230,000	6,230,000					6.000	6.000	FA	155,750	373,800	12/14/2010	08/01/2028
401784-YV-9	GUILFORD CNTY NC TXBL-QUALIFIED SCH-SER B			2	1FE	2,879,780	103.6980	3,038,351	2,930,000	2,894,767		2,201			3.934	4.060	MS	38,422	115,266	03/14/2012	03/01/2032
416791-DV-0	HARTFORD WI JT SCH DIST #1 QUALIFIED ENERGY CONSERVATION				1FE	1,850,107	116.8180	2,096,883	1,795,000	1,823,794		(3,804)			5.550	5.246	AO	24,906	99,623	04/12/2011	04/01/2026
416848-TR-0	HARTLAND MI CONSOL SCH DIST QUALIFIED SCH CONSTR BD			2	1FE	3,000,000	101.5370	3,046,110	3,000,000	3,000,000					6.650	6.650	MN	33,250	199,500	04/20/2010	05/01/2027
419434-HM-0	HAVERFORD TWP PA SCH DIST BUILD AMERICA BONDS			2	1FE	3,040,000	100.6430	3,059,547	3,040,000	3,040,000					5.904	5.905	MS	59,827	179,482	05/07/2010	03/01/2030
421722-J4-2	HAZELWOOD MO SCH DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,000,000	100.6840	5,034,200	5,000,000	5,000,000					6.100	6.100	MS	101,667	305,000	12/15/2010	03/01/2028
421722-J6-7	HAZELWOOD MO SCH DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,000,000	100.7000	5,035,000	5,000,000	5,000,000					6.200	6.200	MS	103,333	310,000	12/15/2010	03/01/2030
425506-3S-9	HENNEPIN CNTY MN TAXABLE-SER D-RECOVERY ZONE				1FE	6,192,165	118.5470	7,053,547	5,950,000	6,131,378		(11,427)			4.650	4.320	JD	23,056	276,675	01/23/2014	12/01/2031
429754-AS-3	HIGH POINT NC GENERAL			2	1FE	2,000,000	103.2650	2,065,300	2,000,000	2,000,000					3.780	3.780	AO	18,900	75,600	01/20/2018	10/01/2038
438670-WR-8	HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER			2	1FE	4,000,000	103.6860	4,147,440	4,000,000	4,000,000					6.288	6.288	JD	20,960	251,520	12/03/2010	12/01/2031
438670-WS-6	HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER			2	1FE	2,910,000	103.7040	3,017,786	2,910,000	2,910,000					6.338	6.338	JD	15,370	184,436	12/03/2010	12/01/2032
438701-RG-1	HONOLULU CITY & CNTY HI WSTWTR BUILD AMERICA BONDS-HONOLULU C			2	1FE	11,829,103	102.0480	12,051,869	11,810,000	11,821,755		(1,051)			5.996	5.979	JJ	354,064	708,128	05/10/2011	07/01/2030
438701-RY-2	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A			2	1FE	2,072,880	105.1020	2,102,040	2,000,000	2,013,275		(8,418)			4.500	4.040	JJ	45,000	90,000	10/14/2011	07/01/2030
438701-RZ-9	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A			2	1FE	1,481,805	104.3630	1,565,445	1,500,000	1,487,746		820			4.000	4.090	JJ	30,000	60,000	10/14/2011	07/01/2031
438701-XD-1	HONOLULU CITY & CNTY HI WSTWTR TXBL-REF-FIRST C			2	1FE	5,000,000	111.8890	5,594,450	5,000,000	5,000,000					4.411	4.411	JJ	110,275	220,550	07/24/2015	07/01/2035
442403-FQ-9	HOUSTON TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,051,400	100.3350	2,006,700	2,000,000	2,000,682		(208)			6.068	5.721	FA	45,847	121,360	01/21/2010	02/15/2029
462668-FS-8	IREDELL CNTY NC QSCB-SER A			2	1FE	12,259,206	103.2870	12,611,343	12,210,000	12,237,402		(4,786)			3.950	3.901	FA	200,956	482,295	02/17/2015	02/01/2035
47844P-CM-5	JOHNSON CNTY KS INTERNAL IMPT-SER A			2	1FE	1,100,000	104.2490	1,146,739	1,100,000	1,100,000					4.000	4.000	MS	14,667	44,000	10/14/2011	09/01/2031
478718-E4-7	JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A			2	1FE	1,194,207	102.3800	1,197,846	1,170,000	1,172,117		(3,053)			5.300	5.020	MS	20,670	62,010	04/07/2011	09/01/2026
478718-E7-0	JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A			2	1FE	1,301,038	102.5770	1,282,213	1,250,000	1,254,524		(6,524)			5.600	5.040	MS	23,333	70,000	06/06/2011	09/01/2029
478898-FD-6	JOHNSON CNTY TX TXBL-CTFS OBLIG			2	1FE	1,050,000	108.8250	1,142,663	1,050,000	1,050,000					4.082	4.082	FA	16,192	42,861	11/09/2015	02/15/2029
478898-FE-4	JOHNSON CNTY TX TXBL-CTFS OBLIG			2	1FE	355,000	109.2610	387,877	355,000	355,000					4.202	4.202	FA	5,635	14,917	11/09/2015	02/15/2030
486116-XX-9	KAUAI CNTY HI BUILD AMERICA BONDS-TAXABLE				1FE	2,693,050	130.6430	3,266,075	2,500,000	2,636,038		(7,526)			5.743	5.150	FA	59,823	143,575	09/10/2010	08/01/2032
486116-XZ-4	KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z				1FE	5,085,149	134.5930	6,702,731	4,980,000	5,058,804		(3,378)			5.913	5.751	FA	122,695	294,467	05/13/2010	08/01/2034
486116-YA-8	KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z				1FE	3,497,520	133.4520	4,190,393	3,140,000	3,398,387		(13,007)			5.863	5.020	FA	76,708	184,098	09/08/2010	08/01/2033
49474E-4A-8	KING CNTY WA BUILD AMERICA BONDS-RECOVERY Z			4	1FE	10,000,000	125.0920	12,509,200	10,000,000	10,000,000					6.047	6.047	JD	50,392	604,700	11/16/2010	12/01/2030
49474F-DC-1	KING CNTY WA REF-PUBLIC TRANSPRT SALES TAX			2	1FE	8,155,367	103.3980	8,364,898	8,090,000	8,108,447		(7,194)			3.600	3.501	JD	24,270	291,240	09/18/2012	06/01/2034
494890-YN-0	KING CNTY WA SCH DIST #210 FED BUILD AMERICA BONDS-			2	1FE	10,440,000	100.0000	10,440,000	10,440,000	10,440,000					5.750	5.750	JD	50,025	600,300	01/13/2010	12/01/2029
497476-XA-4	KIRKLAND WA BUILD AMERICA BONDS			2	1FE	1,245,000	103.0870	1,283,433	1,245,000	1,245,000					5.500	5.500	JD	5,706	68,475	12/08/2010	12/01/2029
497476-XB-2	KIRKLAND WA BUILD AMERICA BONDS			2	1FE	1,290,000	103.1240	1,330,300	1,290,000	1,290,000					5.550	5.550	JD	5,966	71,595	12/08/2010	12/01/2030
497476-XJ-5	KIRKLAND WA BUILD AMERICA BONDS			2	1FE	1,675,000	103.3390	1,730,928	1,675,000	1,675,000					5.900	5.900	JD	8,235	98,825	12/08/2010	12/01/2037
497476-XK-2	KIRKLAND WA BUILD AMERICA BONDS			2	1FE	1,735,000	103.3070	1,792,376	1,735,000	1,735,000					5.900	5.900	JD	8,530	102,365	12/08/2010	12/01/2038
499512-3R-0	KNOX CNTY TN BUILD AMERICA BONDS-SER D			2	1FE	6,500,000	101.5160	6,598,540	6,500,000	6,500,000					5.500	5.500	JD	29,792	357,500	11/22/2010	06/01/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
502811-HD-7	LA CROSSE WI SCH DIST QUALIFIED SCH CONSTR BDS-DIREC			2	1FE	1,814,265	103.9130	1,849,651	1,780,000	1,784,965		(4,028)			5.500	5.250	MS	32,633	97,900	02/08/2011	03/01/2024
508354-RM-1	LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS -TAXABLE L			2	1FE	2,230,000	101.6420	2,266,617	2,230,000	2,230,000					5.700	5.700	JD	5,649	127,110	01/12/2010	12/15/2028
508354-RN-9	LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS -TAXABLE L			2	1FE	2,310,000	101.6510	2,348,138	2,310,000	2,310,000					5.750	5.750	JD	5,903	132,825	01/12/2010	12/15/2029
508354-RP-4	LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS -TAXABLE L			2	1FE	2,395,000	101.6650	2,434,877	2,395,000	2,395,000					5.800	5.800	JD	6,174	138,910	01/12/2010	12/15/2030
514264-EX-4	LANCASTER OH CITY SCH DIST SCHOOL DISTRICT			2	1FE	7,035,400	98.7590	6,903,254	6,990,000	7,034,917		(483)			3.322	3.245	AO	25,801		11/20/2019	10/01/2041
516393-KX-2	LANSING MICH BLDG AUTHORITY GENERAL OBLIGATION			2	1FE	910,000	105.8450	963,190	910,000	910,000					3.925	3.925	JD	2,976	35,718	12/16/2017	06/01/2034
517138-VL-4	LARIMER CNTY CO SCH DIST #R-1 BUILD AMERICA BONDS			2	1FE	5,000,000	103.9360	5,196,800	5,000,000	5,000,000					6.035	6.035	JD	13,411	301,750	12/15/2010	12/15/2030
528828-XD-3	LEWISVILLE TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	3,073,260	100.4910	3,014,730	3,000,000	3,001,192		(9,551)			6.024	5.690	FA	68,272	180,720	01/22/2010	08/15/2028
52908E-SD-6	LEXINGTON-FAYETTE URBAN CNTY K TAXABLE-PENSION FDG-SER D			2	1FE	4,158,326	101.4970	4,146,152	4,085,000	4,089,149		(9,632)			5.300	5.050	JD	18,042	216,505	05/06/2011	06/01/2028
52908E-SF-1	LEXINGTON-FAYETTE URBAN CNTY K TAXABLE-PENSION FDG-SER D			2	1FE	508,890	101.5580	507,790	500,000	500,507		(1,177)			5.450	5.200	JD	2,271	27,250	05/26/2011	06/01/2030
52908E-US-0	LEXINGTON-FAYETTE URBAN CNTY K TXBL-PENSN FUNDING-SER A			2	1FE	1,950,000	103.0780	2,010,021	1,950,000	1,950,000					4.000	4.000	AO	19,500	78,000	06/06/2012	10/01/2030
534247-PJ-4	LINCOLN NE ARPT AUTH TXBL-REF-SER A			2	1FE	1,750,000	103.7140	1,814,995	1,750,000	1,750,000					3.571	3.571	JJ	31,246	62,493	10/13/2016	07/01/2033
534366-AM-1	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS			4	1FE	7,709,499	118.8790	9,504,376	7,995,000	7,776,190		8,794			4.750	5.001	JD	16,878	379,763	09/09/2010	12/15/2035
534366-AW-9	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS			4	1FE	13,670,000	130.7610	17,875,029	13,670,000	13,670,000					5.800	5.800	JD	35,238	792,860	11/19/2010	12/15/2035
535137-RC-9	LINDALE TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-DI			2	1FE	5,527,856	100.5040	5,467,418	5,440,000	5,490,544		(4,753)			6.010	5.864	FA	123,512	326,944	03/16/2010	02/15/2030
54465A-GW-6	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE			2	1FE	2,952,660	100.5170	3,015,510	3,000,000	2,962,183		2,943			3.000	3.140	MS	30,000	90,000	08/05/2016	09/01/2030
54465A-GY-2	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE			2	1FE	3,256,143	101.4890	3,349,137	3,300,000	3,261,958		1,801			3.375	3.471	MS	37,125	111,375	08/05/2016	09/01/2035
54930L-PZ-2	LUCAS CNTY OH PREREFUNDED-TXBL-ARENA IMPT			2	1	2,165,000	103.1340	2,232,851	2,165,000	2,165,000					6.050	6.049	AO	32,746	130,983	01/30/2017	10/01/2036
54930L-QD-0	LUCAS CNTY OH UNREFUNDED-TXBL-ARENA IMPT			2	1FE	5,685,000	103.1340	5,863,168	5,685,000	5,685,000					6.050	6.049	AO	85,986	343,943	01/30/2017	10/01/2036
54930L-QV-0	LUCAS CNTY OH LUCAS COUNTY OH LTD TAX			2	1FE	2,655,000	103.2200	2,740,491	2,655,000	2,655,000					3.730	3.730	AO	24,758	99,032	06/30/2017	10/01/2025
54930L-QW-8	LUCAS CNTY OH LUCAS COUNTY OH LTD TX			2	1FE	1,000,000	105.2300	1,052,300	1,000,000	1,000,000					3.850	3.850	AO	9,625	38,500	06/30/2017	10/01/2040
562333-FW-9	MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z			2	1FE	1,487,068	101.4840	1,481,666	1,460,000	1,461,778		(3,420)			5.500	5.250	JJ	40,150	80,300	12/02/2010	07/01/2028
562333-FX-7	MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z			2	1FE	1,268,880	101.4630	1,273,361	1,255,000	1,255,916		(1,762)			5.500	5.350	JJ	34,513	69,025	12/02/2010	07/01/2029
563657-SB-2	MANKATO MN TAX INCR-TXBL-C			2	1FE	1,585,000	102.6600	1,627,161	1,585,000	1,585,000					3.800	3.800	FA	25,096	60,230	02/10/2015	02/01/2037
567137-A8-7	MARICOPA CNTY AZ ELEM SCH DIST BUILD AMERICA BONDS			2	1FE	5,157,472	102.0350	5,213,989	5,110,000	5,136,310		(2,806)			6.000	5.912	JJ	153,300	306,600	07/01/2010	07/01/2028
567288-RT-4	MARICOPA CNTY AZ UNIF SCH DIST QUALIFIED SCH CONSTR BDS				1FE	2,823,578	126.8940	3,451,517	2,720,000	2,783,345		(5,609)			6.209	5.857	JJ	84,442	168,885	01/03/2011	07/01/2028
567288-SS-5	MARICOPA CNTY AZ UNIF SCH DIST SCH IMPT-PROJ 2010-SER B			2	1FE	3,112,137	104.3780	3,287,907	3,150,000	3,124,169		1,728			4.000	4.090	JJ	63,000	126,000	12/15/2011	07/01/2031
577285-Z5-1	MAUI CNTY HI TAXABLE-SER A-RECOVERY ZONE EC			2	1FE	1,450,000	101.2430	1,468,024	1,450,000	1,450,000					5.509	5.509	JD	6,657	79,881	11/10/2010	06/01/2027
577285-Z7-7	MAUI CNTY HI TAXABLE-SER A-RECOVERY ZONE EC			2	1FE	1,615,000	101.3240	1,636,383	1,615,000	1,615,000					5.759	5.759	JD	7,751	93,008	11/10/2010	06/01/2029
578454-AB-6	MAYO CLINIC MAYOCL 3.774 11/15/43				1FE	1,154,425	107.3420	1,341,771	1,250,000	1,162,723		2,081			3.774	4.242	MN	6,028	47,175	09/30/2015	11/15/2043
579086-BH-1	MCALLEN TX DEV CORP TXBL			2	1FE	1,510,000	101.6050	1,534,236	1,510,000	1,510,000					3.150	3.150	FA	17,969	47,565	07/12/2016	08/15/2031
579086-BN-8	MCALLEN TX DEV CORP TXBL			2	1FE	1,780,000	102.3340	1,821,545	1,780,000	1,780,000					3.500	3.500	FA	23,536	62,300	07/12/2016	08/15/2036
579086-CB-3	MCALLEN TX DEV CORP TXBL			2	1FE	1,950,000	106.2330	2,071,544	1,950,000	1,950,000					3.840	3.840	FA	28,288	74,880	03/08/2017	08/15/2032
579086-CF-4	MCALLEN TX DEV CORP TXBL			2	1FE	1,250,000	106.1380	1,326,725	1,250,000	1,250,000					4.070	4.070	FA	19,219	50,875	03/08/2017	08/15/2036
584002-QB-8	MECKLENBURG CNTY NC TXBL-QUALIFIED SCHOOL CONSTRUC			2	1FE	15,022,300	103.8730	15,580,950	15,000,000	15,004,614		(2,491)			4.349	4.331	AO	163,088	652,350	10/13/2011	10/01/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
586145-WM-2	MEMPHIS TN BUILD AMERICA BONDS-SER C				1FE	2,990,000	125.3340	3,747,487	2,990,000	2,990,000					5.792	5.792	JJ	86,590	173,181	06/24/2010	07/01/2029
586145-WN-0	MEMPHIS TN BUILD AMERICA BONDS-SER C				1FE	4,180,000	127.6990	5,337,818	4,180,000	4,180,000					5.842	5.842	JJ	122,098	244,196	06/24/2010	07/01/2030
586145-XF-6	MEMPHIS TN RECOVERY ZONE ECON DEV BONDS-F				1FE	5,160,000	134.8510	6,958,312	5,160,000	5,160,000					6.042	6.042	JJ	155,884	311,767	06/24/2010	07/01/2034
586840-NM-8	MENLO PARK CA CITY SCH DIST SCHOOL DISTRICT			2	1FE	3,000,000	97.5730	2,927,190	3,000,000	3,000,000					2.969	2.969	JJ	20,536		09/11/2019	07/01/2038
591852-QH-4	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS			2	1FE	2,680,548	103.4030	2,884,944	2,790,000	2,715,352		4,773			5.200	5.526	FA	60,450	145,080	03/08/2011	02/01/2031
591852-QX-9	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	2,240,000	102.8510	2,303,862	2,240,000	2,240,000					5.000	5.000	JD	9,333	112,000	12/03/2010	12/01/2025
591852-QY-7	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	3,835,000	102.8600	3,944,681	3,835,000	3,835,000					5.050	5.050	JD	16,139	193,668	12/03/2010	12/01/2026
591852-QZ-4	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	3,945,000	102.8710	4,058,261	3,945,000	3,945,000					5.100	5.100	JD	16,766	201,195	12/03/2010	12/01/2027
591852-RA-8	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	4,060,000	102.9000	4,177,740	4,060,000	4,060,000					5.150	5.150	JD	17,424	209,090	12/03/2010	12/01/2028
591852-RB-6	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	4,180,000	102.9370	4,302,767	4,180,000	4,180,000					5.200	5.200	JD	18,113	217,360	12/03/2010	12/01/2029
591852-RC-4	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	4,310,000	102.9750	4,438,223	4,310,000	4,310,000					5.250	5.250	JD	18,856	226,275	12/03/2010	12/01/2030
592041-XV-4	MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY				1FE	2,500,000	106.3550	2,658,875	2,500,000	2,500,000					3.237	3.237	AO	20,231	80,925	10/27/2016	10/01/2036
592041-XW-2	MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY				1FE	7,500,000	106.9520	8,021,400	7,500,000	7,500,000					3.437	3.437	AO	64,444	257,775	10/27/2016	10/01/2046
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON BUILD AMER BDS-TAXABLE-SER B-D			4	1FE	4,002,000	129.9880	5,199,520	4,000,000	4,001,308		(103)			6.393	6.388	JJ	127,860	255,720	12/10/2010	07/01/2030
592112-DR-4	MET GOVT NASHVILLE & DAVIDSONC BUILD AMERICA BONDS			4	1FE	5,000,000	127.0920	6,354,600	5,000,000	5,000,000					5.707	5.707	JJ	142,675	285,350	06/04/2010	07/01/2034
592112-PC-4	MET GOVT NASHVILLE & DAVIDSONC REF-TXBL-SER B				1FE	500,000	105.9740	529,870	500,000	500,000					3.493	3.493	JJ	8,733	17,465	02/11/2015	07/01/2029
596782-TM-4	MIDDLETON WI TXBL-REF			2	1FE	345,000	102.7840	354,605	345,000	345,000					3.300	3.300	MS	3,795	11,385	12/05/2012	09/01/2028
596782-TP-7	MIDDLETON WI TXBL-REF			2	1FE	370,000	103.3780	382,499	370,000	370,000					3.600	3.600	MS	4,440	13,320	12/05/2012	09/01/2030
597009-EJ-4	MIDDLETOWN DE BUILD AMERICA BONDS-ISSUER SUB			2	1FE	3,020,550	102.1030	3,063,090	3,000,000	3,012,120		(1,084)			5.390	5.330	AO	40,425	161,700	10/14/2010	10/01/2030
597009-EK-1	MIDDLETOWN DE BUILD AMERICA BONDS-ISSUER SUB			2	1FE	2,342,444	102.0950	2,394,128	2,345,000	2,342,959		99			5.490	5.499	AO	32,185	128,741	10/26/2010	10/01/2033
602245-UM-2	MILWAUKEE CNTY WI TAXABLE-PENSION PROM NTS-SER A			4	1FE	5,089,500	126.2760	6,313,800	5,000,000	5,055,416		(4,426)			6.840	6.673	JD	28,500	342,000	03/23/2009	12/01/2028
602409-HN-7	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	2,785,000	102.3390	2,850,141	2,785,000	2,785,000					5.100	5.100	AO	35,509	142,035	12/13/2010	10/01/2026
602409-HP-2	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	2,875,000	102.4100	2,944,288	2,875,000	2,875,000					5.250	5.250	AO	37,734	150,938	12/13/2010	10/01/2027
602409-HQ-0	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	2,975,000	102.4610	3,048,215	2,975,000	2,975,000					5.350	5.350	AO	39,791	159,163	12/13/2010	10/01/2028
602409-HR-8	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	1,580,000	102.5200	1,619,816	1,580,000	1,580,000					5.450	5.450	AO	21,528	86,110	12/13/2010	10/01/2029
602409-HS-6	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	3,195,000	102.5730	3,277,207	3,195,000	3,195,000					5.550	5.550	AO	44,331	177,323	12/13/2010	10/01/2030
60374Y-7Y-7	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ			2	1FE	1,550,000	106.1790	1,645,775	1,550,000	1,550,000					4.014	4.014	MS	20,739	62,217	02/13/2014	03/01/2028
60374Y-7Z-4	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ			2	1FE	1,690,000	106.1480	1,793,901	1,690,000	1,690,000					4.114	4.114	MS	23,176	69,527	02/13/2014	03/01/2029
60374Y-8A-8	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ			2	1FE	2,610,000	106.7160	2,785,288	2,610,000	2,610,000					4.379	4.379	MS	38,097	114,292	02/13/2014	03/01/2034
603789-7D-4	MINNEAPOLIS MN SPL SCH DIST #1 QUALIFIED SCH CONSTR BD-TAXABL				1FE	9,117,270	115.6750	10,410,750	9,000,000	9,057,105		(8,048)			5.125	5.000	JD	20,500	461,250	12/08/2010	12/15/2025
60414F-PQ-7	MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B			2	1FE	2,961,660	104.7890	3,143,670	3,000,000	2,969,925		1,804			3.700	3.800	AO	27,750	111,000	02/12/2015	10/01/2032
60414F-PR-5	MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B			2	1FE	5,000,000	105.6770	5,283,850	5,000,000	5,000,000					4.000	4.000	AO	50,000	200,000	02/11/2015	10/01/2035
604195-VH-7	MINNETONKA MN INDEP SCH DIST # TXBL-REF-OPEB-SER E			2	1FE	1,376,427	101.0550	1,399,612	1,385,000	1,379,787		491			3.200	3.249	JJ	22,160	44,320	01/10/2013	01/01/2029
604195-VJ-3	MINNETONKA MN INDEP SCH DIST # TXBL-REF-OPEB-SER E			2	1FE	3,839,027	100.9440	3,901,486	3,865,000	3,847,815		1,273			3.300	3.349	JJ	63,773	127,545	01/10/2013	01/01/2031
604204-RA-7	MINNETONKA MN INDEP SCH DIST # TXBL-REF			2	1FE	130,000	102.0960	132,725	130,000	130,000					3.030	3.030	FA	1,641	3,939	03/24/2016	02/01/2025

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
604204-RD-1	MINNETONKA MN INDEP SCH DIST # TXBL-REF			2	1FE	140,000	102.8770	144,028	140,000	140,000					3.630	3.630	FA	2,118	5,082	03/24/2016	02/01/2028
604204-RE-9	MINNETONKA MN INDEP SCH DIST # TXBL-REF			2	1FE	145,000	103.0350	149,401	145,000	145,000					3.730	3.730	FA	2,254	5,409	03/24/2016	02/01/2029
613035-E9-1	MONTGOMERY AL BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,072,900	100.2500	5,012,500	5,000,000	5,001,027		(9,285)			5.600	5.402	FA	116,667	280,000	08/16/2010	02/01/2035
613681-K2-0	MONTGOMERY CNTY TX BUILD AMERICA BONDS			2	1FE	2,150,000	100.2690	2,155,784	2,150,000	2,150,000					5.200	5.200	MS	37,267	111,800	08/24/2010	03/01/2030
625506-MN-7	MULTNOMAH CNTY OR BUILD AMERICA BONDS-RECOVERY Z			2	1FE	7,945,000	101.1860	8,039,228	7,945,000	7,945,000					5.050	5.050	JD	33,435	401,223	12/01/2010	06/01/2030
631294-4C-6	NASHUA NH TXBL-PENNICHUCK CORP			4	1FE	2,056,800	111.4630	2,229,260	2,000,000	2,037,165		(2,943)			4.226	4.000	JJ	38,973	84,520	05/23/2012	01/15/2032
642305-RZ-1	NEW BERLIN WI SCH DIST REF-TAXABLE			2	1FE	1,265,438	103.9530	1,325,401	1,275,000	1,270,185		646			5.200	5.273	MS	22,100	66,300	02/08/2011	03/01/2026
642305-SA-5	NEW BERLIN WI SCH DIST REF-TAXABLE			2	1FE	2,650,000	104.2960	2,763,844	2,650,000	2,650,000					5.500	5.500	MS	48,583	145,750	01/25/2011	03/01/2027
642305-SB-3	NEW BERLIN WI SCH DIST REF-TAXABLE			2	1FE	2,600,000	104.2960	2,711,696	2,600,000	2,600,000					5.500	5.500	MS	47,667	143,000	01/25/2011	03/01/2028
642305-SC-1	NEW BERLIN WI SCH DIST REF-TAXABLE			2	1FE	2,490,000	104.2960	2,596,970	2,490,000	2,490,000					5.500	5.500	MS	45,650	136,950	01/25/2011	03/01/2029
642713-3C-3	NEW BRITAIN CT BUILD AMERICA BONDS-TAXABLE-SU			2	1FE	3,600,000	102.4190	3,687,084	3,600,000	3,600,000					5.529	5.524	AO	49,761	199,044	10/29/2010	10/01/2024
642713-3D-1	NEW BRITAIN CT RECOVERY ZONE ECON DEV-TAXABLE			2	1FE	3,600,000	102.2030	3,679,308	3,600,000	3,600,000					5.692	5.687	AO	51,228	204,912	10/29/2010	10/01/2026
64327T-AQ-1	NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE			4	1FE	4,550,734	117.2850	5,430,296	4,630,000	4,582,946		4,307			4.872	5.019	JJ	104,014	225,574	11/05/2010	07/15/2030
64327T-AR-9	NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE			4	1FE	9,588,800	123.9930	12,399,300	10,000,000	9,680,322		12,377			5.002	5.300	JJ	230,648	500,200	11/23/2010	07/15/2040
649322-AC-8	NY & PRESBYTERIAN HOSPIT NYPRES 3.563 08/01/36				1FE	4,999,850	102.6470	5,132,335	5,000,000	5,000,015		(1)			3.563	3.563	FA	74,229	178,150	06/21/2016	08/01/2036
64966H-4L-1	NEW YORK NY BUILD AMERICA BONDS			2	1FE	3,250,290	102.7020	3,081,060	3,000,000	3,158,138		(13,282)			5.817	5.089	AO	43,628	174,510	09/29/2011	10/01/2031
64966H-YM-6	NEW YORK NY BUILD AMERICA BONDS			4	1FE	6,322,500	133.0820	7,984,920	6,000,000	6,251,788		(9,409)			5.968	5.571	MS	119,360	358,080	08/13/2010	03/01/2036
64966H-YN-4	NEW YORK NY BUILD AMERICA BONDS			2	1FE	4,046,735	100.6620	4,021,447	3,995,000	4,028,313		(2,375)			6.268	6.154	MS	83,469	250,407	04/16/2010	03/01/2031
64971W-VF-4	NEW YORK CITY NY TRANSITIONAL TXBL-SUB-SER A3			2	1FE	6,000,000	105.0080	6,300,480	6,000,000	6,000,000					3.500	3.500	FA	87,500	210,000	09/22/2015	08/01/2027
64985H-XA-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-GREEN BOND-SER C				1FE	1,474,650	100.3420	1,505,130	1,500,000	1,477,153		819			3.113	3.218	JJ	21,532	46,695	10/25/2016	07/15/2039
655867-B8-1	NORFOLK VA GENERAL OBLIGATION			2	1FE	12,129,616	93.5580	11,498,278	12,290,000	12,131,307		1,692			2.820	2.906	AO	98,197		09/10/2019	10/01/2039
65857P-AR-2	N CHARLESTON SC TXBL-SER B			2	1FE	1,500,000	107.8660	1,617,990	1,500,000	1,500,000					4.249	4.249	AO	15,934	63,735	01/25/2017	10/01/2032
678519-RZ-4	OKLAHOMA CITY OK TXBL-LIMITED TAX-SER A			2	1FE	2,451,438	105.1030	2,601,299	2,475,000	2,456,001		931			4.000	4.070	MS	33,000	99,000	07/16/2014	09/01/2034
681712-YX-7	OMAHA NE BUILD AMERICA BDS			2	1FE	2,975,000	102.5940	3,052,172	2,975,000	2,975,000					5.000	5.000	JD	12,396	148,750	11/12/2010	12/01/2030
685585-FF-3	ORCHARD CA SCH DIST SCHOOL DISTRICT			2	1FE	1,978,760	103.5860	2,071,720	2,000,000	1,980,508		828			3.750	3.830	FA	31,250	75,000	12/08/2017	08/01/2036
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT- TAXABLE-PENSION-SER B			4	1FE	20,050,890	119.9730	22,794,870	19,000,000	19,620,864		(56,817)			5.680	5.199	JD	2,998	1,079,200	09/01/2010	06/30/2028
689597-FA-5	OTTER TAIL CNTY MN WASTE DISPOSAL-PRAIRIE LAKES M			2	1FE	11,070,000	102.9750	11,399,333	11,070,000	11,070,000					3.400	3.400	MN	62,730	376,380	04/02/2013	11/01/2033
690887-GM-0	OWENSBORO KY TAXABLE			2	1FE	1,842,922	103.5270	1,935,955	1,870,000	1,852,782		1,402			5.875	6.008	JD	9,155	109,863	12/16/2010	12/01/2030
697379-TV-7	PALO ALTO CA UNIF SCH DIST QUALIFIED SCH CONST BD-TAXABLE			4	1FE	2,075,890	120.9050	2,418,100	2,000,000	2,040,260		(4,926)			5.862	5.495	JJ	58,620	117,240	03/31/2011	07/01/2027
721799-YU-2	PIMA CNTY AZ UNIF SCH DIST #1 BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	3,487,308	102.1880	3,372,204	3,300,000	3,313,037		(25,037)			6.312	5.500	JJ	104,148	208,296	07/13/2011	07/01/2030
724581-UX-9	PITTSBURG CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	12,680,000	97.5080	12,364,014	12,680,000	12,680,000					3.528	3.528	FA	23,610		11/27/2019	08/01/2042
727177-MK-0	PLANO TX REF			2	1FE	1,682,708	103.9980	1,752,366	1,685,000	1,683,442		115			4.000	4.011	MS	22,467	67,400	10/26/2011	09/01/2030
73209G-AX-8	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ			2	1FE	1,350,000	105.6720	1,426,572	1,350,000	1,350,000					3.750	3.750	MN	8,438	50,625	04/21/2017	05/01/2032
73209G-AY-6	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ			2	1FE	2,500,000	104.8590	2,621,475	2,500,000	2,500,000					3.850	3.850	MN	16,042	96,250	04/21/2017	05/01/2037
73209G-AZ-3	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ			2	1FE	5,000,000	103.4090	5,170,450	5,000,000	5,000,000					4.050	4.050	MN	33,750	202,500	04/21/2017	05/01/2047
73209G-BH-2	POMONA CA REVENUE WATER			2	1FE	525,000	107.0490	562,007	525,000	525,000					3.900	3.900	JD	1,706	20,475	01/25/2018	12/01/2033
73209G-BJ-8	POMONA CA REVENUE WATER			2	1FE	480,000	106.1550	509,544	480,000	480,000					4.000	4.000	JD	1,600	19,200	01/25/2018	12/01/2038
73209G-BK-5	POMONA CA REVENUE WATER			2	1FE	1,715,000	104.2140	1,787,270	1,715,000	1,715,000					4.100	4.100	JD	5,860	70,315	01/25/2018	12/01/2046
73723R-JE-4	PORTSMOUTH VA BUILD AMERICA BONDS-SER B			2	1FE	6,254,000	100.1390	6,008,340	6,000,000	6,001,333		(33,779)			6.029	5.443	JJ	166,802	361,740	11/09/2010	01/15/2030
742327-FL-8	PRINCETON OH CITY SCH DIST SCHOOL DISTRICT			2	1FE	12,800,096	100.9430	12,910,610	12,790,000	12,800,059		(37)			3.315	3.306	JD	15,311		12/02/2019	12/01/2039
751622-HL-8	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B			2	1FE	645,000	101.0890	652,024	645,000	645,000					3.200	3.200	FA	8,600	20,640	06/04/2013	02/01/2026
751622-HM-6	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B			2	1FE	660,000	101.1020	667,273	660,000	660,000					3.350	3.350	FA	9,213	22,110	06/04/2013	02/01/2027
752111-HE-7	RANCHO CA WTR DIST FING AUTH TXBL-QUALIFIED ENERGY CONSV BD			4	1FE	4,870,000	119.6680	5,827,832	4,870,000	4,870,000					5.125	5.126	FA	103,995	249,588	10/28/2011	08/01/2030
752111-KF-0	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C			2	1FE	100,000	105.0010	105,001	100,000	100,000					3.089	3.089	FA	1,287	3,089	09/27/2016	08/01/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
752111-KG-8	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C			2	1FE	100,000	105.6090	105,609	100,000	100,000					3.189	3.189	FA	1,329	3,189	09/27/2016	08/01/2031
752111-KH-6	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C			2	1FE	3,000,000	106.8250	3,204,750	3,000,000	3,000,000					3.389	3.389	FA	42,363	101,670	09/27/2016	08/01/2034
763682-ZD-6	RICHLAND CNTY SC SCH DIST #2 BUILD AMERICA BONDS-SER E			2	1FE	3,982,280	101.0960	4,043,840	4,000,000	3,990,175		1,076			5.150	5.191	MN	34,333	206,000	11/10/2010	05/01/2027
763682-ZE-4	RICHLAND CNTY SC SCH DIST #2 BUILD AMERICA BONDS-SER E			2	1FE	2,986,320	101.1200	3,033,600	3,000,000	2,991,862		760			5.250	5.291	MN	26,250	157,500	11/10/2010	05/01/2028
76541V-HL-4	RICHMOND VA QUALIFIED SCH CONST BD-TAXABLE			2	1FE	5,000,000	102.4270	5,121,350	5,000,000	5,000,000					5.270	5.270	MN	43,917	263,500	11/03/2010	11/01/2029
76541V-KK-2	RICHMOND VA QSCB-REF-PUBLIC IMPT-SER D			2	1FE	5,000,000	102.6710	5,133,550	5,000,000	5,000,000					4.150	4.150	JJ	95,681	207,500	06/14/2012	01/15/2033
76541V-NK-9	RICHMOND VA TXBL-SER B				1FE	1,466,563	116.3630	1,716,354	1,475,000	1,469,019		450			4.650	4.701	MS	22,863	68,588	09/12/2013	03/01/2030
76541V-NL-7	RICHMOND VA TXBL-SER B				1FE	2,474,338	119.1470	2,966,760	2,490,000	2,477,840		647			4.800	4.851	MS	39,840	119,520	09/12/2013	03/01/2033
76541V-RD-1	RICHMOND VA TXBL-SER C			2	1FE	897,434	104.9390	949,698	905,000	899,166		452			3.625	3.700	JD	2,734	32,806	11/18/2015	06/01/2030
76541V-RE-9	RICHMOND VA TXBL-SER C			2	1FE	926,285	104.6900	984,086	940,000	929,157		749			3.625	3.750	JD	2,840	34,075	11/18/2015	06/01/2031
76541V-RF-6	RICHMOND VA TXBL-SER C			2	1FE	969,062	105.0620	1,024,355	975,000	970,199		298			3.750	3.800	JD	3,047	36,563	11/18/2015	06/01/2032
77142O-AM-8	ROCHESTER IN CMNTY SCH CORP TAXABLE-QUALIFIED SCH CONSTR			4	1FE	707,378	107.0550	749,385	700,000	702,137		(820)			5.125	4.988	JJ	17,938	35,875	04/08/2011	07/01/2022
774217-4M-2	ROCKVILLE MD TXBL-REF-SER C			2	1FE	1,575,000	103.3060	1,627,070	1,575,000	1,575,000					4.100	4.100	JD	5,381	64,575	10/18/2011	06/01/2027
774217-4N-0	ROCKVILLE MD TXBL-REF-SER C			2	1FE	1,635,000	103.3760	1,690,198	1,635,000	1,635,000					4.150	4.150	JD	5,654	67,853	10/18/2011	06/01/2028
774217-4P-5	ROCKVILLE MD TXBL-REF-SER C			2	1FE	1,705,000	103.4450	1,763,737	1,705,000	1,705,000					4.200	4.200	JD	5,968	71,610	10/18/2011	06/01/2029
774217-4Q-3	ROCKVILLE MD TXBL-REF-SER C			2	1FE	1,763,622	103.4450	1,836,149	1,775,000	1,767,589		555			4.200	4.250	JD	6,213	74,550	10/18/2011	06/01/2030
787642-4A-2	SAINT CHARLES CNTY MO FRANCIS BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	9,500,000	100.6160	9,558,520	9,500,000	9,500,000					5.600	5.598	MS	177,333	532,000	11/19/2010	03/01/2030
788634-AH-6	SAINT CLAIR CNTY IL SCH DIST # BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	645,000	100.3380	647,180	645,000	645,000					6.875	6.874	AO	11,086	44,344	08/05/2009	04/01/2039
78916B-N5-9	SAINT CLOUD MN BUILD AMERICA BONDS-TAX ABATEM			2	1FE	3,100,000	101.6840	3,152,204	3,100,000	3,100,000					5.000	5.000	AO	38,750	155,000	09/28/2010	10/01/2033
78916B-N8-3	SAINT CLOUD MN BUILD AMERICA BONDS-TAX ABATEM			2	1FE	6,416,403	101.7010	6,544,459	6,435,000	6,423,087		441			5.100	5.117	AO	82,046	328,185	09/28/2010	10/01/2036
791697-BP-9	SAINT LOUIS MO SPL ADMIN BRD O QUALIFIED SCH CONSTR BDS-ST LO				1FE	4,000,000	123.0280	4,921,120	4,000,000	4,000,000					6.250	6.250	AO	62,500	250,000	12/10/2010	04/01/2026
791697-BT-1	SAINT LOUIS MO SPL ADMIN BRD O BUILD AMERICA BONDS			2	1FE	5,000,000	101.1350	5,056,750	5,000,000	5,000,000					6.600	6.600	AO	82,500	330,000	12/10/2010	04/01/2030
791697-BX-2	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1FE	7,500,000	117.7570	8,831,775	7,500,000	7,500,000					4.750	4.750	AO	89,063	356,250	09/21/2011	04/01/2029
791697-CH-6	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1FE	1,750,000	114.4330	2,002,578	1,750,000	1,750,000					4.600	4.600	AO	20,125	80,500	09/21/2011	04/01/2027
791697-CJ-2	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1FE	5,750,000	116.0920	6,675,290	5,750,000	5,750,000					4.700	4.700	AO	67,563	270,250	09/21/2011	04/01/2028
791740-ZG-1	SAINT LOUIS PARK MN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,750,000	100.2620	5,765,065	5,750,000	5,750,000					5.150	5.149	FA	123,385	296,125	12/07/2010	02/01/2032
792881-YX-6	SAINT PAUL MN BUILD AMERICA BONDS-RECOVERY Z			2	1FE	2,072,395	102.0820	2,138,618	2,095,000	2,081,582		1,234			5.096	5.190	AO	26,690	106,761	11/04/2010	10/01/2030
792881-ZJ-6	SAINT PAUL MN RECOVERY ZONE ECONOMIC DEV-TAX			2	1FE	3,000,000	102.0340	3,061,020	3,000,000	3,000,000					5.196	5.196	AO	38,970	155,880	09/15/2010	10/01/2035
792905-DU-2	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1FE	2,487,750	107.1360	2,678,400	2,500,000	2,492,732		1,158			3.969	4.028	JJ	49,613	99,225	06/11/2015	07/01/2025
792905-DV-0	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1FE	1,975,720	108.1590	2,163,180	2,000,000	1,984,416		2,043			4.089	4.227	JJ	40,890	81,780	06/10/2015	07/01/2026
792905-DW-8	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1FE	2,500,000	108.1530	2,703,825	2,500,000	2,500,000					4.189	4.189	JJ	52,363	104,725	05/29/2015	07/01/2027
793028-UR-0	SAINT PAUL MN PORT AUTH TXBL-SER 1			2	1FE	2,750,000	102.6200	2,822,050	2,750,000	2,750,000					3.350	3.350	FA	38,385	92,125	01/31/2013	02/01/2033
796237-5K-7	SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO			2	1FE	1,295,000	101.7450	1,317,598	1,295,000	1,295,000					3.228	3.228	FA	17,418	41,803	08/03/2016	02/01/2035
796237-5L-5	SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO			2	1FE	500,000	101.7860	508,930	500,000	500,000					3.278	3.278	FA	6,829	16,390	08/03/2016	02/01/2036
796237-VV-4	SAN ANTONIO TX BUILD AMER BONDS-SAN ANTONIO-B			2	1FE	8,575,000	102.3760	8,778,742	8,575,000	8,575,000					6.018	6.018	FA	215,018	516,044	06/16/2010	08/01/2032
796237-VW-2	SAN ANTONIO TX BUILD AMER BONDS-SAN ANTONIO-B			2	1FE	5,000,000	102.3880	5,119,400	5,000,000	5,000,000					6.038	6.038	FA	125,792	301,900	06/16/2010	08/01/2033
797272-RG-8	SAN DIEGO CA CMNTY CLG DIST GENERAL OBLIGATION			2	1FE	20,000,000	99.0540	19,810,800	20,000,000	20,000,000					3.316	3.316	FA	138,167		09/18/2019	08/01/2041

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
797646-NT-9	SAN FRANCISCO CITY & CNTY CA BUILD AMERICA BONDS-TAXABLE-D				1FE	2,170,904	126.7280	2,730,988	2,155,000	2,164,966		(765)			6.030	5.965	JD	5,775	129,947	04/16/2010	06/15/2029
79771T-GE-1	SAN FRANCISCO CITY & CNTY CA U BUILD AMERICA BONDS-TAXABLE-PR			4	1FE	5,034,500	118.9910	5,949,550	5,000,000	5,019,430		(2,052)			5.735	5.670	JD	12,744	286,750	07/08/2010	06/15/2030
798764-V3-7	SAN MARCOS TX BUILD AMERICA BONDS SAN MARCOS			2	1FE	4,517,980	102.6600	4,619,700	4,500,000	4,511,797		(991)			6.028	5.985	FA	102,476	271,260	03/10/2010	08/15/2030
812626-5Z-8	SEATTLE WA TXBL-SER B			2	1FE	1,515,000	105.9310	1,604,855	1,515,000	1,515,000					3.630	3.630	AO	13,749	54,995	05/07/2015	04/01/2029
812626-6A-2	SEATTLE WA TXBL-SER B			2	1FE	1,570,000	106.1280	1,666,210	1,570,000	1,570,000					3.730	3.730	AO	14,640	58,561	05/07/2015	04/01/2030
812626-6B-0	SEATTLE WA TXBL-SER B			2	1FE	7,195,000	105.7390	7,607,921	7,195,000	7,195,000					3.960	3.960	AO	71,231	284,922	05/07/2015	04/01/2035
812643-MK-7	SEATTLE WA MUNI LIGHT & PWR RE TXBL-RENEWABLE ENERGY BONDS-DI			2	1FE	20,653,400	104.6470	20,929,400	20,000,000	20,452,451		(66,369)			4.050	3.627	JJ	405,000	810,000	11/01/2016	01/01/2041
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER B			4	1FE	10,300,044	123.6950	12,431,348	10,050,000	10,186,951		(14,704)			6.220	5.985	AO	156,278	625,110	05/07/2009	10/01/2028
833085-2A-0	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B			2	1FE	745,005	101.8350	763,763	750,000	746,632		249			3.500	3.550	JD	2,188	26,250	10/18/2012	12/01/2030
833085-2B-8	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B			2	1FE	982,860	101.6980	1,016,980	1,000,000	987,994		793			3.500	3.625	JD	2,917	35,000	10/18/2012	12/01/2031
833085-2C-6	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B			2	1FE	992,900	101.8920	1,018,920	1,000,000	994,892		305			3.600	3.650	JD	3,000	36,000	10/18/2012	12/01/2032
833085-5Z-2	SNOHOMISH CNTY WA LIMITED TAX-PRE REF-SER B			2	1FE	2,010,000	105.3910	2,118,359	2,010,000	2,010,000					4.000	4.000	JD	6,700	80,400	12/10/2018	12/01/2031
833085-6L-2	SNOHOMISH CNTY WA LIMITED TAX-UN REF-SER B			2	1FE	6,305,000	104.4360	6,584,690	6,305,000	6,305,000					4.000	4.000	JD	21,017	252,200	12/10/2018	12/01/2031
848644-R3-6	SPOKANE CNTY WA BUILD AMERICA BONDS			2	1FE	8,875,000	102.8140	9,124,743	8,875,000	8,875,000					5.010	5.010	JD	37,053	444,638	08/25/2010	12/01/2032
848644-S7-6	SPOKANE CNTY WA TAXABLE-LTD TAX-SER D			2	1FE	6,225,000	102.8790	6,404,218	6,225,000	6,225,000					5.000	5.000	JD	25,938	311,250	08/25/2010	12/01/2031
848712-NX-9	SPOKANE CNTY WA SCH DIST #81 S BUILD AMERICA BONDS-DIRECT PMT			2	1FE	5,096,650	103.0590	5,152,950	5,000,000	5,011,038		(11,475)			5.450	5.200	JD	22,708	272,500	11/04/2010	12/01/2028
848712-NY-7	SPOKANE CNTY WA SCH DIST #81 S BUILD AMERICA BONDS-DIRECT PMT			2	1FE	5,076,950	103.0690	5,153,450	5,000,000	5,008,827		(9,168)			5.500	5.300	JD	22,917	275,000	11/04/2010	12/01/2029
849067-R5-4	SPOKANE WA BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	6,250,000	103.3320	6,458,250	6,250,000	6,250,000					6.131	6.132	JD	31,932	383,188	12/14/2010	12/01/2030
849476-MD-5	SPRING BRANCH TX INDEP SCH DIS BUILD AMERICA BONDS-SER B			2	1FE	2,500,000	100.2910	2,507,275	2,500,000	2,500,000					5.538	5.536	FA	57,688	138,450	11/12/2010	02/01/2030
850009-CD-1	SPRING TWP PA BUILD AMERICA BONDS			2	1FE	468,400	103.4030	470,484	455,000	456,528		(1,669)			5.800	5.400	MN	3,372	26,390	05/04/2011	11/15/2029
850009-CH-2	SPRING TWP PA BUILD AMERICA BONDS			2	1FE	2,020,000	103.5740	2,071,480	2,000,000	2,002,313		(2,517)			6.000	5.862	MN	15,333	120,000	03/28/2011	11/15/2033
851035-QQ-1	SPRINGFIELD MO SCH DIST #R-12 TAXABLE-SCH BLDG-MO DIRECT			2	1FE	172,200	100.6220	169,045	168,000	168,099		(582)			5.660	5.297	MS	3,170	9,509	06/13/2011	03/01/2030
852634-DZ-4	STAMFORD CT BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	1,300,000	102.9800	1,338,740	1,300,000	1,300,000					5.000	5.000	JD	5,417	65,000	11/30/2010	12/01/2027
852634-EA-8	STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI			2	1FE	1,488,673	103.2140	1,522,407	1,475,000	1,476,564		(1,627)			5.250	5.130	JD	6,453	77,438	11/30/2010	12/01/2028
852634-EB-6	STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI			2	1FE	1,488,600	103.3040	1,523,734	1,475,000	1,476,562		(1,623)			5.350	5.230	JD	6,576	78,913	11/30/2010	12/01/2029
852634-EC-4	STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI			2	1FE	1,482,906	103.3040	1,523,734	1,475,000	1,475,911		(946)			5.350	5.280	JD	6,576	78,913	11/30/2010	12/01/2030
864784-GC-1	SUFFOLK CNTY NY WTR AUTH SER A			2	1FE	9,700,000	102.1730	10,217,300	10,000,000	9,730,099		9,910			3.000	3.188	JD	25,000	300,000	10/19/2016	06/01/2039
864784-GF-4	SUFFOLK CNTY NY WTR AUTH SER A			2	1FE	9,875,000	102.9730	10,297,300	10,000,000	9,885,396		3,398			3.250	3.323	JD	27,083	325,000	10/19/2016	06/01/2042
864813-T7-5	SUFFOLK VA TXBL-REF-SER B			2	1FE	1,145,000	100.4980	1,150,702	1,145,000	1,145,000					2.850	2.850	FA	13,597	32,633	07/14/2016	02/01/2033
864813-T8-3	SUFFOLK VA TXBL-REF-SER B			2	1FE	1,175,000	100.9380	1,186,022	1,175,000	1,175,000					2.950	2.950	FA	14,443	34,663	07/14/2016	02/01/2034
864813-T9-1	SUFFOLK VA TXBL-REF-SER B			2	1FE	1,000,000	101.0400	1,010,400	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,000	07/14/2016	02/01/2035
866854-NG-3	SUN PRAIRIE WI AREA SCH DIST BUILD AMERICA BONDS-TAXABLE-RE			2	1FE	3,000,000	100.6610	3,019,830	3,000,000	3,000,000					5.800	5.800	MS	58,000	174,000	01/26/2010	03/01/2029
866854-RH-7	SUN PRAIRIE WI AREA SCH DIST SUN PRARIE WI AREA SCHL DIST			2	1FE	1,667,338	104.4980	1,818,265	1,740,000	1,674,615		2,660			3.500	3.800	MS	20,300	60,900	01/20/2017	03/01/2037
867578-VA-1	SUNNYVALE CA SCH DIST SCHOOL DISTRICT			2	1FE	7,570,000	94.1310	7,125,717	7,570,000	7,570,000					2.947	2.947	MS	63,208		09/06/2019	09/01/2039
87122N-EP-0	SYCAMORE OH CMNTY SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB				1FE	10,110,600	124.2440	12,424,400	10,000,000	10,068,486		(5,739)			5.850	5.751	JD	48,750	585,000	12/09/2010	12/01/2028
873465-VC-9	TACOMA WA TAXABLE			4	1FE	4,190,000	124.5800	5,219,902	4,190,000	4,190,000					5.890	5.890	JD	20,566	246,791	12/09/2009	12/01/2030
873465-XX-1	TACOMA WA BUILD AMERICA BONDS			4	1FE	4,000,000	120.4300	4,817,200	4,000,000	4,000,000					5.398	5.398	JD	17,993	215,920	10/27/2010	12/01/2030
873465-YA-0	TACOMA WA BUILD AMERICA BONDS			4	1FE	6,085,000	127.0190	7,729,106	6,085,000	6,085,000					5.498	5.498	JD	27,879	334,553	10/27/2010	12/01/2033
874091-CS-8	TALAWANDA OH CITY SCH DIST BUILD AMERICA BONDS			2	1FE	2,038,940	100.0000	2,000,000	2,000,000	2,022,287		(2,106)			6.500	6.319	JD	10,833	130,000	10/23/2009	12/01/2029
876014-GE-5	TAOS NM MUNI SCH DIST #1 QUALIFIED SCH CONSTR BD				1FE	4,655,501	117.2660	5,511,502	4,700,000	4,674,488		2,584			5.150	5.236	MS	80,683	242,050	02/08/2011	09/01/2027

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
881626-E4-3	TEWKSBURY MA MUNI PURPOSE LOAN			2	1FE	3,200,000	100.7650	3,224,480	3,200,000	3,200,000					4.000	4.000	AO	27,022	128,000	11/18/2011	04/15/2031
891381-5N-1	TORRANCE CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	7,500,000	99.9610	7,497,075	7,500,000	7,500,000					3.344	3.344	FA	42,497		10/16/2019	08/01/2039
914148-GK-1	UNIV CITY MO SCH DIST BUILD AMERICA BONDS			2	1FE	1,000,000	100.3680	1,003,680	1,000,000	1,000,000					5.000	5.000	FA	18,889	50,000	11/12/2010	02/15/2027
914148-GN-5	UNIV CITY MO SCH DIST BUILD AMERICA BONDS			2	1FE	5,900,000	100.4020	5,923,718	5,900,000	5,900,000					5.300	5.298	FA	118,131	312,700	11/12/2010	02/15/2030
939296-GA-1	WASHINGTON MO SCH DIST BUILD AMERICA BONDS			2	1FE	3,600,000	100.5970	3,621,492	3,600,000	3,600,000					5.550	5.547	MS	66,600	199,800	12/02/2010	03/01/2030
941647-PK-9	WATERLOO IA TXBL-SER B			2	1FE	530,000	101.7080	539,052	530,000	530,000					3.700	3.700	JD	1,634	19,610	06/12/2013	06/01/2028
943080-ET-4	WAUKESHA WI REF-TAXABLE-SER D			2	1FE	7,700,000	102.9070	7,923,839	7,700,000	7,700,000					5.700	5.701	AO	109,725	438,900	11/17/2010	10/01/2030
949493-UY-4	WELLESLEY MA TXBL-LD ACQUISITION			2	1FE	925,000	105.0350	971,574	925,000	925,000					3.500	3.500	JD	2,518	32,375	05/28/2015	06/01/2030
949493-UZ-1	WELLESLEY MA TXBL-LD ACQUISITION			2	1FE	948,394	104.5780	1,003,949	960,000	951,069		623			3.500	3.600	JD	2,800	33,600	05/28/2015	06/01/2031
949493-VA-5	WELLESLEY MA TXBL-LD ACQUISITION			2	1FE	985,637	104.6940	1,041,705	995,000	987,615		461			3.625	3.700	JD	3,006	36,069	05/28/2015	06/01/2032
949493-VB-3	WELLESLEY MA TXBL-LD ACQUISITION			2	1FE	811,586	104.2320	859,914	825,000	814,199		610			3.625	3.750	JD	2,492	29,906	05/28/2015	06/01/2033
952734-KU-4	W FARGO ND PUBLIC SCH DIST #6 QUALIFIED SCH CONSTR BD				1FE	2,060,660	119.5640	2,451,062	2,050,000	2,055,900		(632)			5.750	5.701	MN	19,646	117,875	11/30/2010	05/01/2027
95988L-2C-2	WSTRN WI TECH CLG DIST REF-SER C			2	1	5,268,100	100.7270	5,036,350	5,000,000	5,010,640		(41,904)			4.000	3.135	AO	50,000	200,000	03/13/2013	04/01/2031
969037-JT-8	WILL CNTY IL HIGH SCH DIST #20 BUILD AMERICA BONDS			2	1FE	4,471,672	100.0000	4,450,000	4,450,000	4,450,000		(3,039)			6.204	6.133	JJ	138,039	276,078	04/16/2010	01/01/2030
971567-NZ-1	WILMINGTON DE TXBL-SER C-NEW CLEAN RENEWABLE				1FE	1,500,000	113.6250	1,704,375	1,500,000	1,500,000					4.631	4.631	MN	11,578	69,465	11/16/2011	11/01/2030
971668-N9-5	WILMINGTON NC TXBL			2	1FE	130,000	105.7110	137,424	130,000	130,000					4.100	4.100	JD	444	5,330	06/20/2014	06/01/2032
971668-P2-8	WILMINGTON NC TXBL			2	1FE	150,000	105.9170	158,870	150,000	150,000					4.150	4.150	JD	516	6,220	06/20/2014	06/01/2033
971668-P3-6	WILMINGTON NC TXBL			2	1FE	120,000	106.0770	127,292	120,000	120,000					4.200	4.200	JD	420	5,040	06/20/2014	06/01/2034
985697-AA-9	YELLOWSTONE CNTY MT HIGH SCH D QUALIFIED SCH CONSTR BD				1FE	5,660,655	120.1590	6,794,981	5,655,000	5,658,093		(329)			5.400	5.391	JD	13,570	305,360	12/02/2010	06/15/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,331,381,082	XXX	1,415,676,944	1,328,727,250	1,328,223,764		(480,900)			XXX	XXX	XXX	17,008,301	60,190,409	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,331,381,082	XXX	1,415,676,944	1,328,727,250	1,328,223,764		(480,900)			XXX	XXX	XXX	17,008,301	60,190,409	XXX	XXX
01030L-BS-3	ALABAMA ST INCENTIVES FING AUT TAXABLE-SER B			4	1FE	5,021,050	115.9870	5,799,350	5,000,000	5,009,072		(1,458)			6.042	6.000	MS	100,700	302,100	10/14/2009	09/01/2029
01179P-P6-8	ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B			2	1FE	3,220,000	102.0730	3,286,751	3,220,000	3,220,000					5.609	5.609	FA	75,254	180,610	11/23/2010	08/01/2024
01179P-P7-6	ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B			2	1FE	1,265,000	102.1210	1,291,831	1,265,000	1,265,000					5.759	5.759	FA	30,355	72,851	11/23/2010	08/01/2025
01179P-P8-4	ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B			2	1FE	5,000,000	102.2310	5,111,550	5,000,000	5,000,000					6.256	6.254	FA	130,333	312,800	11/23/2010	08/01/2030
02765U-EP-5	AMERICAN MUN PWR-OHIO INC	0		4	1FE	8,000,000	127.4640	10,197,120	8,000,000	8,000,000					7.334	7.335	FA	221,650	586,720	12/16/2010	02/15/2028
04048R-DS-2	ARIZONA BRD OF RGTS ST UNIV SY BUILD AMERICA BONDS-SER A			4	1FE	5,975,484	126.8300	7,559,068	5,960,000	5,969,414		(825)			6.204	6.177	JJ	184,879	369,758	04/16/2010	07/01/2030
04184R-CK-4	ARLINGTON TX SPL TAX REVENUE GENERAL				1FE	1,500,000	109.7220	1,645,830	1,500,000	1,500,000					4.215	4.215	FA	23,885	63,225	03/08/2018	02/15/2041
050625-CM-2	AUBURN WA UTILITY SYS REVENUE BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	1,034,480	103.3810	1,033,810	1,000,000	1,004,069		(4,231)			5.661	5.200	JD	4,718	56,610	04/13/2011	12/01/2025
051245-CH-9	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION			2	1FE	815,000	106.0650	864,430	815,000	815,000					4.000	4.000	AO	8,150	32,600	05/09/2018	10/01/2036
051245-CK-2	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION			2	1FE	1,960,000	106.2630	2,082,755	1,960,000	1,960,000					4.100	4.100	AO	20,090	80,360	05/09/2018	10/01/2038
052414-NR-6	AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B			2	1FE	3,000,000	102.4920	3,074,760	3,000,000	3,000,000					3.156	3.156	MN	12,098	94,680	12/05/2012	11/15/2027
052414-NV-7	AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B			2	1FE	3,500,000	102.2960	3,580,360	3,500,000	3,500,000					3.006	3.006	MN	13,444	105,210	12/05/2012	11/15/2026
052414-TJ-8	AUSTIN TX ELEC UTILITY SYS REV UTILITIES			2	1FE	5,000,000	101.6150	5,080,750	5,000,000	5,000,000					3.336	3.336	MN	21,313	38,920	07/31/2019	11/15/2039
052476-XD-5	AUSTIN TX WTR & WSTWTR SYS REV BUILD AMERICA BONDS			4	1FE	4,500,000	123.2650	5,546,925	4,500,000	4,500,000					5.768	5.767	MN	33,166	259,560	11/18/2010	11/15/2030
052476-YB-8	AUSTIN TX WTR & WSTWTR SYS REV REF			2	1FE	2,596,462	106.9510	2,572,172	2,405,000	2,447,093		(21,241)			5.000	4.020	MN	15,365	120,250	11/16/2011	11/15/2031
066836-AB-3	BAPTIST HLTH SO FLOR INC BASIC				1FE	3,928,919	112.7000	4,169,900	3,700,000	3,916,137		(6,137)			4.342	3.941	MN	20,528	160,654	11/13/2017	11/15/2041
072031-AP-2	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY				1FE	2,500,000	105.9230	2,648,075	2,500,000	2,500,000					3.365	3.365	AO	21,031	84,125	02/01/2013	10/01/2027
072031-AQ-0	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY				1FE	2,225,000	106.8200	2,376,745	2,225,000	2,225,000					3.465	3.465	AO	19,274	77,096	02/01/2013	10/01/2028
072031-AR-8	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY			4	1FE	5,500,000	113.7420	6,255,810	5,500,000	5,500,000					3.994	3.994	AO	54,918	219,670	02/01/2013	10/01/2034
084509-XE-3	BERKS CNTY PA GENERAL OBLIGATION			2	1FE	3,025,000	100.6290	3,044,027	3,025,000	3,025,000					2.965	2.965	MN	11,461	17,440	08/07/2019	11/15/2037

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
091096-NQ-6	BIRMINGHAM AL WTRWKS BRD WTR R WATER			2	1FE	20,000,000	102.6090	20,521,800	20,000,000	20,000,000					3.463	3.463	JJ	67,336		11/06/2019	01/01/2039
094743-LU-3	BLOOMINGTON IN WTRWKS REVENUE SER B			2	1FE	1,464,030	103.4900	1,552,350	1,500,000	1,479,835		2,243			4.000	4.211	JJ	30,000	60,000	10/12/2011	07/01/2027
094743-LV-1	BLOOMINGTON IN WTRWKS REVENUE SER B			2	1FE	4,708,365	103.3270	5,032,025	4,870,000	4,773,402		9,244			4.000	4.281	JJ	97,400	194,800	10/12/2011	07/01/2028
094743-LW-9	BLOOMINGTON IN WTRWKS REVENUE SER B			2	1FE	1,476,968	103.1390	1,588,341	1,540,000	1,501,232		3,454			4.000	4.341	JJ	30,800	61,600	10/12/2011	01/01/2029
101427-CR-1	BOULDER CO COPS GENERAL			2	1FE	6,010,000	96.3460	5,790,395	6,010,000	6,010,000					2.900	2.900	MN	45,993		09/11/2019	11/01/2039
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION			2	1FE	3,365,000	103.3330	3,477,155	3,365,000	3,365,000					3.731	3.731	AO	31,387	125,548	11/09/2017	04/01/2037
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION			2	1FE	3,320,000	102.4390	3,400,975	3,320,000	3,320,000					3.787	3.787	AO	31,432	125,728	11/09/2017	04/01/2042
13077D-HW-5	CALIFORNIA ST UNIV REVENUE HIGHER EDUCATION			2	1FE	3,087,265	101.5900	3,108,654	3,060,000	3,086,348		(916)			3.470	3.365	MN	44,243		07/16/2019	11/01/2039
13281K-TT-5	CAMDEN CNTY NJ IMPT AUTH LEASE	0		2	1FE	10,000,000	102.2720	10,227,200	10,000,000	10,000,000					7.747	7.746	JJ	387,350	774,700	12/02/2010	07/01/2034
134041-HE-5	CAMPBELL & KENTON CNTYS KY SAN RECOVERY ZONE ECON DEV BD-TAXA			2	1FE	7,568,540	102.8920	7,670,599	7,455,000	7,470,331		(13,379)			5.750	5.552	FA	178,609	428,663	12/08/2010	08/01/2030
140542-CG-4	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				2FE	3,080,000	101.1230	3,114,588	3,080,000	3,080,000					4.500	4.500	JJ	69,300	73,535	12/11/2018	07/01/2021
140542-CL-3	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				2FE	3,370,000	103.2990	3,481,176	3,370,000	3,370,000					4.750	4.750	JJ	80,038	84,929	12/11/2018	07/01/2023
140542-CQ-2	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				2FE	2,010,000	105.1610	2,113,736	2,010,000	2,010,000					5.000	5.000	JJ	50,250	53,321	12/11/2018	07/01/2025
140542-CW-9	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME			2	2FE	6,266,494	107.1560	6,777,617	6,325,000	6,271,618		5,107			5.250	5.375	JJ	166,031	176,178	12/11/2018	07/01/2028
140542-CX-7	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME			2	2FE	3,740,197	107.5130	4,063,991	3,780,000	3,742,896		2,699			5.500	5.625	JJ	103,950	110,303	12/11/2018	07/01/2030
155675-BY-6	CENTRL UT WTR CONSERVANCY DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,062,260	100.8790	2,017,580	2,000,000	2,002,195		(8,567)			5.450	5.000	AO	27,250	109,000	08/16/2011	10/01/2028
183596-CY-9	BALTIMORE MD BRD OF SCH COMMIS QUALIFIED SCH CONSTR BD				1FE	4,000,000	118.0800	4,723,200	4,000,000	4,000,000					5.692	5.692	JD	10,119	227,680	02/03/2011	12/15/2025
186398-JN-4	CLEVELAND OH PUBLIC PWR SYS RE TXBL-REF			2	1FE	9,000,000	106.1160	9,550,440	9,000,000	9,000,000					5.500	5.500	MN	63,250	495,000	10/23/2014	11/15/2038
189342-F8-6	CLOVIS CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	5,137,926	103.9290	5,508,237	5,300,000	5,143,889		5,270			4.125	4.358	FA	91,094	164,576	10/04/2018	08/01/2038
190760-HQ-4	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM			2	1FE	4,477,005	106.0100	4,770,450	4,500,000	4,483,448		1,630			3.650	3.701	JJ	82,125	164,250	08/26/2015	07/01/2028
190760-HR-2	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM			2	1FE	5,077,535	105.9860	5,410,585	5,105,000	5,084,477		1,764			3.750	3.801	JJ	95,719	191,438	08/25/2015	07/01/2029
19633S-AA-1	COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR			2	1FE	6,000,000	103.8300	6,229,800	6,000,000	6,000,000					6.078	6.078	JD	30,390	364,680	12/02/2010	12/01/2027
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR			4	1FE	7,242,270	136.6620	9,566,340	7,000,000	7,186,955		(7,612)			6.078	5.809	JD	35,455	425,460	01/04/2011	12/01/2040
196479-6V-6	COLORADO HSG & FIN AUTH SINGLE FAMILY HSG			2	1FE	600,000	101.5600	609,360	600,000	600,000					3.550	3.550	MN	3,550	5,798	06/20/2019	05/01/2037
196632-GV-9	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-SER B-2			4	1FE	1,496,145	130.5230	1,957,845	1,500,000	1,496,959		117			5.545	5.564	MN	10,628	83,175	06/22/2011	11/15/2039
196632-HE-6	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-D2			4	1FE	4,000,000	136.3500	5,454,000	4,000,000	4,000,000					6.013	6.013	MN	30,733	240,520	11/06/2009	11/15/2039
196632-JN-4	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS			2	1FE	2,295,000	102.5480	2,353,477	2,295,000	2,295,000					5.267	5.266	MN	15,445	120,878	09/09/2010	11/15/2030
196632-LC-5	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-DIRECT PAY			2	1FE	2,119,960	102.6090	2,052,180	2,000,000	2,013,932		(15,339)			5.338	4.514	MN	13,642	106,760	12/07/2011	11/15/2030
19679R-MZ-0	COLORADO ST WTR RESOURCES & PW TAXABLE-PARKER WTR & SANTN-A-2			2	1FE	3,710,728	102.1410	3,794,538	3,715,000	3,712,644		289			5.150	5.161	MS	63,774	191,323	10/22/2010	09/01/2026
198504-B5-0	COLUMBIA SC WTRWKS & SWR SYS WATER			2	1FE	3,960,000	99.2610	3,930,736	3,960,000	3,960,000					3.156	3.156	FA	9,026		11/21/2019	02/01/2039
198504-B6-8	COLUMBIA SC WTRWKS & SWR SYS WATER			2	1FE	3,000,000	98.3380	2,950,140	3,000,000	3,000,000					3.256	3.256	FA	7,055		11/21/2019	02/01/2043
20281P-CT-7	CMWLTH FING AUTH PA BUILD AMERICA BONDS			4	1FE	7,000,000	129.5140	9,065,980	7,000,000	7,000,000					6.218	6.218	JD	36,272	435,260	11/04/2009	06/01/2039
20281P-KT-8	CMWLTH FING AUTH PA EDUCATION				1FE	4,000,000	107.4070	4,296,280	4,000,000	4,000,000					3.864	3.864	JD	12,880	154,560	01/11/2018	06/01/2038
220245-QR-8	CORPUS CHRISTI TX UTILITY SYS BUILD AMERICA BONDS			2	1FE	5,000,000	102.2520	5,112,600	5,000,000	5,000,000					6.093	6.093	JJ	140,478	304,650	07/23/2010	07/15/2030
231266-GC-5	CURATORS OF THE UNIV OF MISSOU BUILD AMERICA BONDS			4	1FE	18,163,600	138.3730	24,907,140	18,000,000	18,137,322		(3,417)			5.792	5.729	MN	173,760	1,042,560	12/10/2010	11/01/2041
231266-LF-2	CURATORS OF THE UNIV OF MISSOU TXBL-SER B				1FE	5,000,000	125.5440	6,277,200	5,000,000	5,000,000					4.874	4.874	MN	40,617	243,700	11/13/2013	11/01/2043
232265-5C-8	CUYAHOGA CNTY OHIO HOSP REV	0		4	2FE	5,000,000	135.7970	6,789,850	5,000,000	5,000,000					8.223	8.222	FA	155,323	411,150	01/08/2010	02/15/2040
235416-4A-9	DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B				1FE	3,000,000	109.9150	3,297,450	3,000,000	3,000,000					3.748	3.748	AO	28,110	112,440	08/22/2012	10/01/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235416-4C-5	DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B				1FE	3,577,220	109.2250	3,915,716	3,585,000	3,579,758		389			3.648	3.665	AO	32,695	130,781	09/14/2012	10/01/2030
235417-AA-0	DALLAS TX CONVENTION CTR HTL	0		4	2FE	526,550	138.9310	694,655	500,000	520,439		(791)			7.088	6.650	JJ	17,720	35,440	10/06/2009	01/01/2042
24916P-EV-5	DENVER CITY & CNTY CO BRD OF W BUILD AMERICA BONDS-SER A			2	1FE	12,629,747	100.3040	12,668,395	12,630,000	12,629,898		3			6.150	6.150	JD	34,522	776,745	05/28/2009	12/15/2039
24916P-FL-6	DENVER CITY & CNTY CO BRD OF W BUILD AMERICA BONDS			2	1FE	12,050,000	102.6760	12,372,458	12,050,000	12,050,000					5.000	4.999	JD	26,778	602,500	09/29/2010	12/15/2033
24917D-AG-8	DENVER CO CITY & CNTY DEDICATE TXBL-REF & IMPT-SER B			2	1FE	4,000,000	106.9430	4,277,720	4,000,000	4,000,000					3.818	3.818	FA	63,633	152,720	03/24/2016	08/01/2032
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS			4	1FE	3,012,150	125.9410	3,778,230	3,000,000	3,008,258		(494)			5.582	5.549	JD	13,955	167,460	12/06/2010	12/01/2035
25477G-EV-3	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS			4	1FE	4,000,000	115.2360	4,609,440	4,000,000	4,000,000					5.282	5.282	JD	17,607	211,280	12/03/2010	12/01/2026
254846-CV-8	DIST ENERGY CORP NE FAC REVENU BUILD AMERICA BONDS			2	1FE	4,745,334	101.7310	4,750,838	4,670,000	4,675,158		(9,921)			5.901	5.674	JJ	137,788	275,577	06/13/2011	07/01/2032
259561-PJ-1	DOUGLAS CNTY WA PUBLIC UTILITY TAXABLE-SER A			4	1FE	13,674,286	128.4430	17,468,248	13,600,000	13,662,194		(1,613)			5.450	5.413	MS	247,067	741,200	09/02/2010	09/01/2040
264416-AN-8	DUKE UNIV NC TAXABLE-SER A			4	1FE	5,110,376	137.7620	6,268,171	4,550,000	5,000,082		(16,192)			5.850	4.987	AO	66,544	266,175	11/04/2013	04/01/2037
26678P-EC-0	DURHAM NC LTD OBLIG REVENUE GENERAL			2	1FE	1,543,490	101.2920	1,570,026	1,550,000	1,544,172		227			3.750	3.779	AO	14,531	58,125	12/11/2017	10/01/2037
270618-CM-1	E BATON ROUGE PARISH LA SWR CO BUILD AMERICA BONDS-SER B			2	1FE	8,000,000	100.3320	8,026,560	8,000,000	8,000,000					5.887	5.888	FA	196,233	470,960	05/21/2010	02/01/2030
271012-DN-3	E BAY CA MUNI UTILITY DIST WST BUILD AMERICA BONDS				1FE	12,675,000	123.9440	15,709,902	12,675,000	12,675,000					5.076	5.076	JD	53,615	643,383	10/06/2010	06/01/2033
271371-UA-2	EAST CAROLINA NC UNIV BUILD AMERICA BONDS-TAXABLE			2	1FE	2,445,000	101.4690	2,480,917	2,445,000	2,445,000					5.825	5.826	AO	35,605	142,421	05/12/2010	10/01/2030
29270C-WJ-0	ENERGY N W WA ELEC REVENUE BUILD AMERICA BONDS-TAXABLE-B-				1FE	14,627,853	115.2860	16,664,591	14,455,000	14,527,273		(13,875)			5.710	5.582	JJ	412,690	825,381	02/16/2011	07/01/2024
29634E-ER-9	ESCONDIDO CA JT PWRS FING AUTH GENERAL			2	1FE	6,670,000	98.5470	6,573,085	6,670,000	6,670,000					3.510	3.510	MS	22,761		11/14/2019	09/01/2041
303891-YP-4	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	1,000,000	102.2440	1,022,440	1,000,000	1,000,000					3.005	3.005	AO	7,513	30,050	02/15/2013	04/01/2026
303891-YQ-2	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	1,652,418	102.2630	1,789,603	1,750,000	1,692,075		6,764			3.085	3.602	AO	13,497	53,988	06/25/2013	04/01/2027
303891-YR-0	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	809,451	102.3230	920,907	900,000	842,874		5,714			3.185	4.100	AO	7,166	28,665	06/25/2013	04/01/2028
303891-YS-8	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	2,631,000	102.6530	2,797,294	2,725,000	2,663,156		5,457			3.305	3.593	AO	22,515	90,061	06/20/2013	04/01/2029
303891-YT-6	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	2,645,000	102.9080	2,721,917	2,645,000	2,645,000					3.405	3.405	AO	22,516	90,062	02/15/2013	04/01/2030
3130A7-D5-1	FEDERAL HOME LOAN BANK FHLB 3.3 02/22/36			2	1	20,000,000	100.0180	20,003,580	20,000,000	20,000,000					3.300	3.300	FA	236,500	660,000	02/18/2016	02/22/2036
3130A7-NZ-4	FEDERAL HOME LOAN BANK FHLB 3 04/18/31			2	1	31,000,000	100.0140	31,004,185	31,000,000	31,000,000					3.000	3.000	AO	188,583	930,000	03/29/2016	04/18/2031
3130A7-QB-4	FEDERAL HOME LOAN BANK FHLB 3.3 04/12/41			2	1	20,000,000	99.9230	19,984,580	20,000,000	20,000,000					3.300	3.300	AO	144,833	660,000	04/05/2016	04/12/2041
3130A8-HE-6	FEDERAL HOME LOAN BANK FHLB 2.99 06/27/36			2	1	29,955,000	99.5370	29,861,190	30,000,000	29,961,093		1,801			2.990	3.000	JD	9,967	897,000	06/10/2016	06/27/2036
3130A8-KB-8	FEDERAL HOME LOAN BANK FHLB 3.03 06/28/41			2	1	30,000,000	98.8030	29,640,780	30,000,000	30,000,000					3.030	3.030	JD	7,575	909,000	06/17/2016	06/28/2041
3130A8-S5-3	FEDERAL HOME LOAN BANK FHLB 2 3/4 07/28/36			2	1	150,000,000	98.3090	147,463,650	150,000,000	150,000,000					2.750	2.750	JJ	1,753,125	4,125,000	07/18/2016	07/28/2036
3130A8-S6-1	FEDERAL HOME LOAN BANK FHLB 2.85 07/26/41			2	1	25,000,000	97.3600	24,340,025	25,000,000	25,000,000					2.850	2.850	JJ	306,771	712,500	07/15/2016	07/26/2041
31315P-2Q-1	FARMER MAC FAMCA 3.9 05/01/29				1	8,000,000	113.8110	9,104,856	8,000,000	8,000,000					3.900	3.900	MN	52,000	312,000	04/24/2014	05/01/2029
31331K-PH-7	FEDERAL FARM CREDIT BANK FFCB 4 1/2 06/16/32				1	6,722,769	122.8500	7,644,980	6,223,000	6,601,305		(23,226)			4.500	3.880	JD	11,668	280,035	04/07/2014	06/16/2032
31331X-Z6-2	FEDERAL FARM CREDIT BANK FFCB 5.67 10/28/30				1	6,377,986	132.5670	7,231,503	5,455,000	6,111,418		(46,836)			5.670	4.270	AO	54,127	309,299	08/19/2013	10/28/2030
313383-PK-1	FEDERAL HOME LOAN BANK FHLB 4.14 07/05/33				1	9,608,366	119.3300	11,915,140	9,985,000	9,695,941		15,348			4.140	4.427	JJ	202,096	413,379	08/16/2013	07/05/2033
3133EA-E7-9	FEDERAL FARM CREDIT BANK FFCB 2.84 08/01/30				1	2,808,831	105.5220	3,302,848	3,130,000	2,898,645		17,581			2.840	3.690	FA	37,038	88,892	06/17/2014	08/01/2030
3133EA-G6-9	FEDERAL FARM CREDIT BANK FFCB 3.1 08/06/31				1	6,331,913	108.2010	8,097,778	7,484,000	6,640,919		54,886			3.100	4.347	FA	93,446	232,004	09/18/2013	08/06/2031
3133EA-GS-1	FEDERAL FARM CREDIT BANK FFCB 3.48 03/12/31				1	4,610,085	112.0000	5,587,685	4,989,000	4,711,344		19,192			3.480	4.105	MS	52,567	173,617	03/11/2014	03/12/2031
3133EA-R4-2	FEDERAL FARM CREDIT BANK FFCB 3.21 09/06/33				1	2,512,440	108.7800	3,263,397	3,000,000	2,623,845		19,622			3.210	4.443	MS	30,763	96,300	08/19/2013	09/06/2033
3133EA-ZR-2	FEDERAL FARM CREDIT BANK FFCB 3.02 07/24/31				1	8,374,500	107.3730	10,737,250	10,000,000	8,817,536		77,800			3.020	4.336	JJ	131,706	302,000	08/16/2013	07/04/2031
3133EC-MS-0	FEDERAL FARM CREDIT BANK FFCB 3.08 04/29/32				1	2,506,268	107.6540	2,960,491	2,750,000	2,565,324		11,582			3.080	3.766	AO	14,587	84,700	06/19/2014	04/29/2032
3133EC-VZ-4	FEDERAL FARM CREDIT BANK FFCB 4.1 08/01/33				1	9,081,456	118.9560	11,288,962	9,490,000	9,175,748		16,569			4.100	4.427	FA	162,121	389,090	08/16/2013	08/01/2033
3133EC-YZ-1	FEDERAL FARM CREDIT BANK FFCB 4.31 09/09/32				1	10,064,600	120.4100	12,041,010	10,000,000	10,048,558		(2,834)			4.310	4.260	MS	134,089	431,000	08/29/2013	09/09/2032
3133ED-2L-5	FEDERAL FARM CREDIT BANK FFCB 4.3 09/23/31				1	4,992,500	120.5580	6,027,900	5,000,000	4,994,492		354			4.300	4.312	MS	58,528	215,000	09/17/2013	09/23/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133ED-EJ-7	FEDERAL FARM CREDIT BANK FFCB 4.17 08/03/32				1	5,117,803	118.8830	5,720,645	4,812,000	5,044,894		(14,310)			4.170	3.686	FA	82,494	200,660	06/16/2014	08/03/2032
3133ED-FJ-6	FEDERAL FARM CREDIT BANK FFCB 4.2 02/18/33				1	40,000,000	119.5360	47,814,480	40,000,000	40,000,000					4.200	4.200	FA	620,667	1,680,000	02/11/2014	02/18/2033
3133EK-N7-7	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES			2	1FE	120,000,000	99.0720	118,886,280	120,000,000	120,000,000					2.800	2.800	MS	961,333		09/05/2019	09/18/2034
340333-LD-3	FLORENCE SC WTR & SWR REVENUE BUILD AMERICA BONDS-COMB-CAP I			2	1FE	5,195,500	103.0150	5,150,750	5,000,000	5,016,330		(23,418)			6.280	5.772	MS	104,667	314,000	05/06/2010	09/01/2039
34944R-CQ-9	FORT WORTH TX DRAINAGE UTILITY UTILITY DIST			2	1FE	2,894,855	102.9160	2,979,418	2,895,000	2,894,900		10			4.000	4.001	FA	43,747	115,800	10/12/2011	02/15/2028
34944R-CR-7	FORT WORTH TX DRAINAGE UTILITY UTILITY DIST			2	1FE	3,239,838	102.8480	3,332,275	3,240,000	3,239,881		11			4.000	4.000	FA	48,960	129,600	10/12/2011	02/15/2029
362848-QZ-9	GAINESVILLE FL UTILITIES SYS R TAXABLE-SER A			4	1FE	5,000,000	124.2470	6,212,350	5,000,000	5,000,000					5.874	5.875	AO	73,425	293,700	11/10/2010	10/01/2030
372546-AT-8	GEORGE WASHINGTON UNIVER GRWASH 4.3 09/15/44				1FE	20,000,000	116.5270	23,305,480	20,000,000	20,000,000					4.300	4.300	MS	253,222	860,000	07/29/2014	09/15/2044
378352-NF-1	GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY			2	1FE	4,000,000	104.0770	4,163,080	4,000,000	4,000,000					6.200	6.200	JJ	124,000	248,000	11/17/2010	07/01/2027
378352-NG-9	GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY			2	1FE	4,000,000	104.1590	4,166,360	4,000,000	4,000,000					6.350	6.350	JJ	127,000	254,000	11/17/2010	07/01/2028
378352-NH-7	GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY			2	1FE	4,000,000	104.1560	4,166,240	4,000,000	4,000,000					6.400	6.400	JJ	128,000	256,000	11/17/2010	07/01/2029
378352-NJ-3	GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY			2	1FE	4,420,000	104.2550	4,608,071	4,420,000	4,420,000					6.550	6.550	JJ	144,755	289,510	11/17/2010	07/01/2030
386289-GA-4	GRAND RAPIDS MI SANTN SWR SYS BUILD AMER BDS-DIRECT PMT-TAXA			4	1FE	10,000,000	144.7830	14,478,300	10,000,000	10,000,000					6.720	6.720	JJ	336,000	672,000	12/02/2010	01/01/2041
386289-JG-8	GRAND RAPIDS MI SANTN SWR SYS REF			2	1FE	1,215,473	106.6560	1,199,880	1,125,000	1,156,045		(9,741)			4.000	3.031	JJ	22,500	45,000	04/19/2013	01/01/2029
386289-JH-6	GRAND RAPIDS MI SANTN SWR SYS REF			2	1FE	1,614,135	106.2280	1,593,420	1,500,000	1,539,223		(12,295)			4.000	3.081	JJ	30,000	60,000	04/19/2013	01/01/2030
386289-JJ-2	GRAND RAPIDS MI SANTN SWR SYS REF			2	1FE	1,607,685	106.0050	1,590,075	1,500,000	1,537,062		(11,606)			4.000	3.131	JJ	30,000	60,000	04/19/2013	01/01/2031
403720-EG-6	GWINNETT CNTY GA DEV AUTH TXBL-REF-GWINNETT STAD PROJ			2	1FE	2,536,607	102.1900	2,728,473	2,670,000	2,549,354		4,575			3.500	3.850	JJ	46,725	93,450	02/07/2017	01/01/2038
407288-XX-2	HAMILTON CNTY OH SWR SYS REVEN BUILD AMERICA BONDS-TAXABLE-GT			2	1FE	1,848,825	102.5610	2,030,708	1,980,000	1,890,238		5,743			5.270	5.837	JD	8,696	104,346	02/09/2011	12/01/2030
409327-DR-1	HAMPTON ROADS VA SANTN DIST WS BUILD AMERICA BONDS-SER B			4	1FE	914,395	121.3920	1,050,041	865,000	892,679		(3,015)			5.814	5.282	MN	8,382	50,291	05/11/2011	11/01/2029
409327-LQ-4	HAMPTON ROADS VA SANTN DIST WS WATER			2	1FE	15,000,000	95.7920	14,368,800	15,000,000	15,000,000					2.782	2.782	FA	103,166		08/30/2019	02/01/2039
412493-AG-3	HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA			4	1FE	9,285,000	136.1830	12,644,592	9,285,000	9,285,000					7.600	7.600	JD	31,363	705,660	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA	0		4	1FE	2,785,000	136.1830	3,792,697	2,785,000	2,785,000					7.600	7.600	JD	9,407	211,660	12/16/2009	12/15/2039
429749-DC-5	HIGH POINT NC COMB ENTERPRISE BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,000,000	103.3480	5,167,400	5,000,000	5,000,000					5.921	5.922	MN	49,342	296,050	06/11/2010	11/01/2035
43232B-BR-5	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B			2	1FE	915,000	105.4030	964,437	915,000	915,000					4.000	4.000	AO	9,150	36,600	01/24/2017	10/01/2030
43232B-BT-1	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B			2	1FE	985,000	104.8380	1,032,654	985,000	985,000					4.100	4.100	AO	10,096	40,385	01/24/2017	10/01/2032
432347-LN-0	HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B			2	1FE	4,971,800	101.9270	5,096,350	5,000,000	4,984,020		1,684			5.100	5.151	FA	106,250	255,000	10/21/2010	08/01/2027
432347-LP-5	HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B			2	1FE	5,850,808	101.9840	6,001,758	5,885,000	5,864,274		1,869			5.200	5.252	FA	127,508	306,020	10/21/2010	08/01/2028
432347-LQ-3	HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B			2	1FE	5,162,376	102.0420	5,336,797	5,230,000	5,186,847		3,359			5.300	5.411	FA	115,496	277,190	11/04/2010	08/01/2029
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE WATER			2	1FE	3,000,000	106.9860	3,209,580	3,000,000	3,000,000					4.172	4.172	MN	15,993	125,160	08/08/2018	11/15/2038
44244C-YA-9	HOUSTON TX UTILITY SYS REVENUE WATER			2	1FE	19,379,491	94.7050	18,500,622	19,535,000	19,379,247		(244)			2.984	3.010	MN	74,485	93,916	09/11/2019	11/15/2042
451152-2A-9	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1FE	1,000,000	106.6950	1,066,950	1,000,000	1,000,000					4.250	4.250	MS	12,514	42,500	03/02/2017	09/15/2046
451152-Y4-8	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1FE	1,175,000	106.8630	1,255,640	1,175,000	1,175,000					3.800	3.800	MS	13,147	44,650	03/02/2017	09/15/2032
451152-Y9-7	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1FE	710,000	107.0190	759,835	710,000	710,000					4.000	4.000	MS	8,362	28,400	03/02/2017	09/15/2037
451443-A9-6	IDAHO ST BLDG AUTH BLDG REVENU DEVELOPMENT			2	1FE	7,000,000	106.9470	7,486,290	7,000,000	7,000,000					4.124	4.124	MS	96,227	288,680	04/05/2018	09/01/2039
451443-G5-8	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1FE	1,500,000	99.1700	1,487,550	1,500,000	1,500,000					3.202	3.202	MS	3,469		11/21/2019	09/01/2037
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1FE	1,000,000	104.5950	1,045,950	1,000,000	1,000,000					3.790	3.790	MS	12,633	37,900	12/11/2017	09/01/2037
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1FE	1,445,000	103.4820	1,495,315	1,445,000	1,445,000					3.870	3.870	MS	18,641	55,922	12/11/2017	09/01/2043

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452024-GS-5	ILLINOIS ST MUNI ELEC AGY PWR BUILD AMERICA BONDS				1FE	3,888,885	104.1280	4,045,373	3,885,000	3,885,485		(421)			6.128	6.116	FA	99,197	238,073	07/16/2009	02/01/2021
45204E-D4-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL				1FE	10,000,000	106.4550	10,645,500	10,000,000	10,000,000					3.944	3.944	FA	148,996	394,400	01/11/2018	08/15/2047
45204E-E5-3	ILLINOIS ST FIN AUTH REVENUE HIGHER EDUCATION				1FE	4,500,000	111.1990	5,003,955	4,500,000	4,500,000					3.951	3.951	AO	44,449	177,795	02/23/2018	10/01/2040
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH BUILD AMERICA BONDS-DIRECT PAY			4	1FE	6,098,950	132.8720	7,972,320	6,000,000	6,072,062		(3,391)			6.184	6.052	JJ	185,520	371,040	05/12/2009	01/01/2034
454624-U5-4	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS			4	1FE	4,468,194	107.5410	4,699,542	4,370,000	4,407,764		(8,193)			5.490	5.250	JJ	110,627	239,913	11/22/2010	01/15/2024
454624-U6-2	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS				1FE	8,225,000	116.8380	9,609,926	8,225,000	8,225,000					5.490	5.490	JJ	208,216	451,553	11/19/2010	07/15/2026
455167-2S-4	INDIANA UNIV REVENUES BUILD AMERICA BONDS-T2			2	1FE	9,080,642	102.3360	9,107,904	8,900,000	8,914,024		(23,023)			6.136	5.857	FA	227,543	546,104	12/20/2010	08/01/2029
46246K-K3-5	IOWA ST FIN AUTH REVENUE BUILD AMERICA BONDS-TAXABLE-ST			4	1FE	15,135,000	120.0860	18,175,016	15,135,000	15,135,000					5.272	5.271	FA	332,466	797,917	11/10/2010	08/01/2030
46613C-J8-9	JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI			4	1FE	3,795,000	116.2110	4,410,207	3,795,000	3,795,000					5.582	5.582	AO	52,959	211,837	11/03/2010	10/01/2027
46613C-WG-6	JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI			4	1FE	7,856,316	126.6750	9,690,638	7,650,000	7,784,906		(9,205)			6.406	6.171	AO	122,515	490,059	04/22/2010	10/01/2034
46613P-D5-2	JEA FL WTR & SWR REVENUE BUILD AMERICA BONDS			4	1FE	2,500,000	124.6710	3,116,775	2,500,000	2,500,000					5.637	5.638	AO	35,231	140,925	10/22/2010	10/01/2030
46613P-R5-7	JEA FL WTR & SWR REVENUE SER B			2	1FE	8,099,048	100.0980	8,102,933	8,095,000	8,095,140		9			3.700	3.693	AO	74,879	299,515	09/24/2012	10/01/2034
485429-DB-7	KANSAS ST DEV FIN AUTH REVENUE BUILD AMERICA BONDS			2	1FE	18,340,000	100.6250	18,454,625	18,340,000	18,340,000					5.945	5.943	MS	363,438	1,090,313	12/02/2010	03/01/2030
486296-LZ-7	KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE			4	1FE	6,045,000	113.5240	6,862,526	6,045,000	6,045,000					5.000	4.996	JD	13,433	302,250	01/18/2012	12/15/2030
499764-PH-5	KNOXVILLE TN GAS REVENUE BUILD AMERICA BONDS SYS-SER P			2	1FE	569,856	100.6900	563,864	560,000	560,224		(1,313)			6.000	5.753	MS	11,200	33,600	11/17/2010	03/01/2028
499764-PK-8	KNOXVILLE TN GAS REVENUE BUILD AMERICA BONDS SYS-SER P			2	1FE	1,807,439	100.6800	1,807,206	1,795,000	1,795,282		(1,650)			6.000	5.903	MS	35,900	107,700	11/17/2010	03/01/2030
499815-JT-6	KNOXVILLE TN WSTWTR SYS REVENU BUILD AMERICA BONDS -SER C			2	1FE	8,150,000	104.5710	8,522,537	8,150,000	8,150,000					5.850	5.851	AO	119,194	476,775	11/30/2010	04/01/2030
516447-CG-2	LANSING MI TAX INCR FIN AUTH GENERAL			2	1FE	1,240,000	106.0500	1,315,020	1,240,000	1,240,000					3.925	3.925	JD	4,056	48,670	12/16/2017	06/01/2034
537011-BA-5	LITTLE BLUE VLY MO SWR DIST SW BUILD AMERICA BONDS				1FE	13,020,000	120.9780	15,751,336	13,020,000	13,020,000					6.200	6.200	MS	269,080	807,240	11/18/2010	09/01/2030
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE TXBL-REF-GREEN BOND-SUB-SER C			2	1FE	12,000,000	107.3910	12,886,920	12,000,000	12,000,000					4.029	4.029	JD	40,290	483,480	05/10/2017	06/01/2039
543098-AV-9	LONGMONT CO ENTERPRISE WSTWTR BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	947,239	102.4800	958,188	935,000	936,354		(1,555)			5.200	5.020	MN	8,103	48,620	08/01/2011	11/01/2030
544495-UH-5	LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS			2	1FE	2,449,325	102.1150	2,552,875	2,500,000	2,456,829		1,038			6.166	6.319	JJ	77,075	154,150	04/07/2011	07/01/2040
544495-VX-9	LOS ANGELES CA DEPT WTR & PWR TAXABLE-SER C				1FE	2,850,000	120.7410	3,622,230	3,000,000	2,913,103		8,940			5.516	6.001	JJ	82,740	165,480	04/04/2011	07/01/2027
544495-VZ-4	LOS ANGELES CA DEPT WTR & PWR	0		2	1FE	12,500,000	107.3950	13,424,375	12,500,000	12,500,000					7.000	7.000	JJ	437,500	875,000	11/24/2010	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS			2	1FE	919,259	102.5120	866,226	845,000	850,187		(9,944)			7.003	5.260	JJ	29,588	59,175	06/22/2011	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS	0		2	1FE	1,710,270	102.5120	1,537,680	1,500,000	1,514,723		(28,380)			7.003	5.260	JJ	52,523	105,045	10/27/2011	07/01/2041
54589S-EC-4	LOUDOUN CNTY VA ECON DEV AUTH GENERAL			2	1FE	24,271,302	108.4070	26,418,786	24,370,000	24,274,711		3,171			4.200	4.231	JD	85,295	1,023,540	08/02/2018	06/01/2038
546282-FE-9	LOUISIANA ST LOCAL GOVT ENVRNM BUILD AMERICA BONDS-TAXABLE-BO			2	1FE	10,196,047	103.2880	10,261,663	9,935,000	9,962,760		(31,683)			6.119	5.770	MN	101,320	607,972	10/12/2010	11/01/2035
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY BUILD AMERICA BONDS			4	1FE	7,479,600	135.5470	10,166,025	7,500,000	7,482,255		439			5.980	6.000	MN	57,308	448,500	11/18/2009	05/15/2040
546589-RT-1	LOUISVILLE & JEFFERSON CNTY KY SER A			2	1FE	4,178,829	106.8550	4,162,002	3,895,000	3,956,779		(31,136)			5.000	4.111	MN	24,885	194,750	10/06/2011	05/15/2030
546589-ZF-2	LOUISVILLE & JEFFERSON CNTY KY SER A			2	1FE	4,139,142	102.2130	4,262,282	4,170,000	4,143,062		1,252			3.000	3.050	MN	15,985	125,100	08/10/2016	05/15/2036
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY SER A			2	1FE	4,662,369	101.8600	4,807,792	4,720,000	4,669,261		2,180			3.000	3.080	MN	18,093	141,600	08/10/2016	05/15/2037
558614-GP-2	MADISON WI WTR UTILITY REVENUE REF & IMPT			2	1FE	1,387,238	112.7970	1,477,641	1,310,000	1,363,890		(8,014)			4.000	3.240	JJ	26,200	52,400	12/07/2016	01/01/2030
56045R-BW-8	MAINE ST MUNI BOND BANK QUALIFIED SCHOOL CONSTR BOND-M				1FE	4,500,000	120.8840	5,439,780	4,500,000	4,500,000					6.118	6.118	MN	45,885	275,310	01/11/2011	11/01/2026
56045R-BX-6	MAINE ST MUNI BOND BANK QUALIFIED SCH CONSTR BDS				1FE	4,373,080	116.6020	4,955,585	4,250,000	4,311,185		(8,711)			5.692	5.401	MN	40,318	241,910	05/05/2011	11/01/2025

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56052F-DE-2	MAINE ST HSG AUTH MTGE PURCHAS SER G			2	1FE	3,411,450	104.9420	3,589,016	3,420,000	3,412,269		237			3.850	3.866	MN	16,825	131,670	01/12/2017	11/15/2040
56155C-AL-2	MAMMOTH LAKES CA JUDGEMENT REV GENERAL			2	1FE	1,235,938	106.4870	1,331,088	1,250,000	1,237,446		723			4.250	4.353	AO	13,281	53,125	10/12/2017	10/01/2032
561851-GJ-9	MANATEE CNTY FL PUBLIC UTILITI BUILD AMERICA BONDS-RECOVERY Z			2	1FE	1,710,000	104.0040	1,778,468	1,710,000	1,710,000					7.378	7.379	AO	31,541	126,164	12/17/2010	10/01/2035
561851-GK-6	MANATEE CNTY FL PUBLIC UTILITI BUILD AMERICA BONDS-RECOVERY Z			2	1FE	1,500,000	103.8650	1,557,975	1,500,000	1,500,000					7.178	7.180	AO	26,918	107,670	12/17/2010	10/01/2030
563039-AK-2	MANHATTAN KS SALES TAX SPL OBL BUILD AMERICA BONDS TAXABLE-DO			2	1FE	675,990	100.2550	671,709	670,000	672,648		(433)			6.515	6.421	JD	3,638	43,651	12/08/2009	12/01/2026
564393-HQ-2	MANSFIELD TX PARK FACS DEV COR GENERAL			2	1FE	1,675,000	104.3050	1,747,109	1,675,000	1,675,000					4.250	4.250	FA	29,661	71,188	06/26/2018	08/01/2041
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG			2	1FE	5,357,922	102.1980	5,580,011	5,460,000	5,363,798		3,300			3.797	3.928	MS	69,105	212,428	04/12/2018	03/01/2039
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN			2	1FE	15,755,000	105.9460	16,691,792	15,755,000	15,755,000					4.408	4.408	JJ	347,240	729,204	05/21/2018	07/01/2034
575718-AE-1	MASS INSTITUTE OF TECH MASSIN 3.959 07/01/38	LS			1FE	100,303	112.1530	112,153	100,000	100,265		(10)			3.959	3.939	JJ	1,980	3,959	09/01/2015	07/01/2038
575718-AE-1	MASS INSTITUTE OF TECH MASSIN 3.959 07/01/38				1FE	12,487,718	112.1530	13,963,086	12,450,000	12,482,944		(1,202)			3.959	3.939	JJ	246,448	492,896	09/01/2015	07/01/2038
57582R-YN-0	MASSACHUSETTS ST GENERAL OBLIGATION				1FE	25,000,000	95.3360	23,834,000	25,000,000	25,000,000					2.663	2.663	MS	201,574		08/27/2019	09/01/2039
57584X-6P-1	MASSACHUSETTS ST DEV FIN AGY R GENERAL			2	1FE	8,485,000	103.6980	8,798,775	8,485,000	8,485,000					3.805	3.805	JJ	161,427	322,854	12/13/2017	01/01/2037
57584X-6Q-9	MASSACHUSETTS ST DEV FIN AGY R GENERAL			2	1FE	19,130,000	103.4500	19,789,985	19,130,000	19,130,000					3.955	3.955	JJ	378,296	756,592	12/13/2017	01/01/2042
576051-EF-9	MASSACHUSETTS ST WTR RESOURCES REF-GEN-SER C			2	1FE	14,690,000	104.5390	15,356,779	14,690,000	14,690,000					4.000	4.000	FA	244,833	587,600	11/10/2011	08/01/2032
586200-PL-5	MEMPHIS TN SANTN SWR SYS REVEN BUILD AMERICA BONDS-RECOVERY Z			2	1FE	3,000,000	102.1260	3,063,780	3,000,000	3,000,000					5.709	5.709	AO	42,818	171,270	11/19/2010	10/01/2025
586200-PM-3	MEMPHIS TN SANTN SWR SYS REVEN BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,080,000	102.1810	5,190,795	5,080,000	5,080,000					6.100	6.100	AO	77,470	309,880	11/19/2010	10/01/2030
590545-SP-5	MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS			2	1FE	5,313,751	102.1420	5,367,562	5,255,000	5,258,831		(7,333)			6.100	5.950	JJ	160,278	320,555	05/20/2010	07/01/2034
59067A-BJ-1	MESA CO ST CLG AUXILIARY FACS BUILD AMERICA BONDS			4	1FE	6,500,000	131.1360	8,523,840	6,500,000	6,500,000					5.800	5.799	MN	48,172	377,000	09/25/2009	05/15/2040
59259Y-DK-2	MET TRANSPRTN AUTH NY REVENUE BUILD AMERICA BONDS-TAXABLE-TR			4	1FE	10,000,000	116.7590	11,675,900	10,000,000	10,000,000					6.200	6.201	MN	79,222	620,000	07/01/2010	11/15/2026
59266T-EC-1	MET WTR DIST OF STHRN CA BUILD AMERICA BONDS-ISSUER SUB			2	1FE	7,500,000	102.4320	7,682,400	7,500,000	7,500,000					6.947	6.947	JJ	260,513	521,025	12/16/2010	07/01/2040
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE AIRPORT			2	1FE	6,898,710	107.1750	6,966,375	6,500,000	6,879,259		(19,451)			4.280	3.500	AO	69,550	139,100	06/14/2019	10/01/2041
593791-EL-6	MIAMI UNIV OH BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	2,000,000	117.3030	2,346,060	2,000,000	2,000,000					6.543	6.544	MS	43,620	130,860	12/16/2010	09/01/2025
597495-BV-1	MIDLAND CNTY TX FRESH WTR SPLY WATER			2	1FE	8,018,090	100.3680	8,029,440	8,000,000	8,017,986		(104)			3.310	3.283	MS	22,067		11/25/2019	09/15/2040
604115-BW-4	MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D				1FE	15,506,733	119.2110	18,763,811	15,740,000	15,589,359		11,131			4.880	5.001	MS	256,037	768,112	11/03/2010	03/01/2030
604115-BX-2	MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D				1FE	5,208,956	120.7230	6,434,536	5,330,000	5,248,438		5,314			4.900	5.081	MS	87,057	261,170	11/03/2010	03/01/2031
60416H-3Q-5	MINNESOTA ST HGR EDU FACS AUTH REF-CARLETON COLLEGE			2	1FE	2,110,000	109.8270	2,317,350	2,110,000	2,110,000					3.750	3.750	MS	26,375	79,125	04/28/2017	03/01/2038
60636A-BH-5	MISSOURI ST HLTH & EDUCTNL FAC WASHINGTON UNIV-SER A-TXBL			4	1FE	12,281,375	123.2270	15,126,114	12,275,000	12,279,459		(249)			5.058	5.054	MN	79,333	620,870	06/21/2011	11/15/2037
60636A-EC-3	MISSOURI ST HLTH & EDUCTNL FAC TXBL-WASHINGTON UNIV-SER A				1FE	273,213	109.5040	301,136	275,000	273,714		76			3.535	3.580	FA	3,672	9,721	09/28/2012	02/15/2033
610763-PG-3	MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS			2	1FE	4,234,049	126.8490	5,137,385	4,050,000	4,163,230		(9,907)			6.259	5.840	FA	105,621	253,490	02/08/2011	08/01/2030
610763-PH-1	MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS			4	1FE	8,353,280	146.2580	11,700,640	8,000,000	8,297,521		(7,691)			6.459	6.130	FA	215,300	516,720	01/05/2011	08/01/2042
61204K-MD-0	MONTANA ST FAC FIN AUTH REVENU MEDICAL				1FE	1,500,000	111.5520	1,673,280	1,500,000	1,500,000					4.274	4.274	FA	24,219	55,918	09/12/2018	08/15/2031
61204K-ME-8	MONTANA ST FAC FIN AUTH REVENU MEDICAL				1FE	2,085,000	112.4900	2,345,417	2,085,000	2,085,000					4.334	4.334	FA	34,137	78,817	09/12/2018	08/15/2032
61204K-MF-5	MONTANA ST FAC FIN AUTH REVENU MEDICAL				1FE	2,175,000	113.1150	2,460,251	2,175,000	2,175,000					4.354	4.354	FA	35,775	82,599	09/12/2018	08/15/2033
61204K-MG-3	MONTANA ST FAC FIN AUTH REVENU MEDICAL			2	1FE	6,000,000	113.3300	6,799,800	6,000,000	6,000,000					4.368	4.368	FA	99,008	228,592	09/12/2018	08/15/2038
61212L-RA-9	MONTANA ST BRD OF RGTS HGR EDU HIGHER EDUCATION			2	1FE	8,456,450	96.7240	8,221,540	8,500,000	8,456,825		375			3.075	3.109	MN	68,974		09/17/2019	11/15/2039
613357-BM-3	MONTGOMERY CNTY MD LIMITED OBL GENERAL			2	1FE	8,672,219	105.6230	9,183,920	8,695,000	8,672,892		633			4.400	4.420	MN	63,763	363,451	11/08/2018	05/01/2038
616110-CL-4	MOORESVILLE NC ENTERPRISE SYS BUILD AMERICA BONDS-RECOVERY Z			2	1FE	3,000,000	101.5100	3,045,300	3,000,000	3,000,000					6.305	6.305	MN	31,525	189,150	04/16/2010	05/01/2031
622634-FX-6	MOUNT PLEASANT SC WTR & SWR RE SER A			2	1FE	5,402,485	106.0900	5,834,950	5,500,000	5,407,347		1,879			3.750	3.850	JD	17,188	206,250	04/27/2017	06/01/2047
623115-AD-4	MT SINAI HOSPITAL BASIC				1FE	10,000,000	101.6440	10,164,420	10,000,000	10,000,000					3.981	3.981	JJ	199,050	398,100	12/15/2017	07/01/2048

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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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
628577-KY-3	MYRTLE BEACH SC WTR & SWR REVE SYS			2	1FE	259,103	105.6360	274,654	260,000	259,504		59			4.000	4.031	MS	3,467	10,400	11/18/2011	03/01/2027
628577-KZ-0	MYRTLE BEACH SC WTR & SWR REVE SYS			2	1FE	245,770	105.3340	263,335	250,000	247,227		212			4.125	4.260	MS	3,438	10,313	11/18/2011	03/01/2032
63948W-AR-3	NDSU RESEARCH & TECHNOLOGY PAR TXBL-REF-ND ST UNIVERSITY-LEAS			2	1FE	3,254,113	102.5990	3,334,468	3,250,000	3,252,876		(399)			3.541	3.525	MN	19,180	115,083	10/11/2016	05/01/2032
63968A-UT-0	NEBRASKA ST PUBLIC PWR DIST RE GEN-SER B			2	1FE	247,645	103.2950	258,238	250,000	248,310		102			3.375	3.440	JJ	4,219	8,438	10/17/2012	01/01/2033
64465P-8G-6	NEW HAMPSHIRE ST MUNI BOND BAN BOND BANK			2	1FE	3,000,000	97.8910	2,936,730	3,000,000	3,000,000					3.285	3.285	FA	3,559		11/22/2019	02/15/2041
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A			2	1FE	230,000	105.3650	242,340	230,000	230,000					3.611	3.611	JJ	4,153	8,590	04/27/2017	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A			2	1FE	1,475,000	105.7400	1,559,665	1,475,000	1,475,000					4.077	4.077	JJ	30,068	62,213	04/27/2017	01/01/2034
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG			2	1FE	465,000	103.4890	481,224	465,000	465,000					3.736	3.736	JJ	8,686	18,386	11/17/2017	01/01/2033
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH BUILD AMERICA BDS-TAXABLE-SER				1FE	5,000,000	157.0520	7,852,600	5,000,000	5,000,000					7.414	7.414	JJ	185,350	370,700	04/20/2009	01/01/2040
647377-AQ-3	NEW MEXICO ST HOSP EQUIPMENT L NURSING HOME				2FE	2,686,807	100.5710	2,710,388	2,695,000	2,687,204		396			3.850	3.901	JJ	44,962		07/12/2019	07/01/2026
64971Q-PC-1	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C			2	1FE	8,735,000	104.5070	9,128,686	8,735,000	8,735,000					4.000	4.000	MN	58,233	349,400	10/14/2011	11/01/2029
64971Q-PD-9	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C			2	1FE	10,898,690	104.3520	11,478,720	11,000,000	10,933,017		4,834			4.000	4.070	MN	73,333	440,000	10/14/2011	11/01/2030
64971Q-PE-7	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C			2	1FE	1,632,558	104.2330	1,725,056	1,655,000	1,639,605		993			4.000	4.100	MN	11,033	66,200	10/14/2011	11/01/2031
64972F-L2-0	NEW YORK CITY NY MUNI WTR FIN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	16,955,850	145.1050	21,765,750	15,000,000	16,726,115		(41,802)			6.011	5.131	JD	40,073	901,650	09/16/2013	06/15/2042
64972F-L3-8	NEW YORK CITY NY MUNI WTR FIN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,021,200	101.8910	5,094,550	5,000,000	5,001,368		(2,872)			6.491	6.429	JD	14,424	324,550	01/18/2011	06/15/2042
64972F-Y2-6	NEW YORK CITY NY MUNI WTR FIN TAXABLE-2ND GEN RESOLUTION			2	1FE	15,790,710	103.8260	16,269,534	15,670,000	15,685,033		(14,837)			6.282	6.177	JD	43,751	984,389	11/23/2010	06/15/2042
64986D-ES-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT			2	1FE	11,637,355	106.5190	12,249,685	11,500,000	11,605,362		(12,082)			3.816	3.674	JD	19,504	438,840	04/17/2017	06/15/2034
64986D-ET-8	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT			2	1FE	6,000,000	106.5640	6,393,840	6,000,000	6,000,000					3.866	3.866	JD	10,309	231,960	04/06/2017	06/15/2035
64986D-EU-5	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT			2	1FE	3,300,000	106.6730	3,520,209	3,300,000	3,300,000					3.916	3.916	JD	5,743	129,228	04/06/2017	06/15/2036
649902-6W-8	NEW YORK ST DORM AUTH ST PERSO SER E			2	1FE	5,970,000	104.0990	6,245,940	6,000,000	5,981,051		1,583			4.000	4.040	FA	90,667	240,000	10/04/2011	08/15/2029
649902-S6-1	NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS-SER C				1FE	7,877,754	125.1320	9,960,507	7,960,000	7,906,765		3,788			5.652	5.740	FA	169,962	449,899	03/24/2010	02/15/2030
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS			4	1FE	8,310,563	126.7130	10,010,327	7,900,000	8,244,737		(9,418)			5.600	5.247	MS	130,262	442,400	06/22/2011	03/15/2040
658289-ZC-0	NORTH CAROLINA ST UNIV AT RALE BUILD AMERICA BONDS-SER B			2	1FE	3,000,000	102.9710	3,089,130	3,000,000	3,000,000					5.927	5.927	AO	44,453	177,810	04/21/2010	10/01/2030
658308-AA-9	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS			4	1FE	6,452,880	121.0750	8,136,240	6,720,000	6,558,345		14,401			5.318	5.678	JJ	178,685	357,370	11/12/2010	01/01/2031
65887P-PN-9	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	515,000	105.7560	544,643	515,000	515,000					4.250	4.250	JD	1,824	21,888	04/09/2014	06/01/2029
65887P-PP-4	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	531,892	105.4690	564,259	535,000	532,779		166			4.250	4.300	JD	1,895	22,738	04/09/2014	06/01/2030
65887P-PQ-2	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	556,623	105.3000	589,680	560,000	557,510		165			4.300	4.350	JD	2,007	24,080	04/09/2014	06/01/2031
65887P-PR-0	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	583,163	105.3990	616,584	585,000	583,621		82			4.375	4.400	JD	2,133	25,594	04/09/2014	06/01/2032
65887P-PS-8	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	604,126	105.1870	641,641	610,000	605,424		245			4.375	4.450	JD	2,224	26,688	04/09/2014	06/01/2033
65887P-PT-6	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	375,000	105.4840	395,565	375,000	375,000					4.500	4.500	JD	1,406	16,875	04/09/2014	06/01/2034
660043-AG-5	N HUDSON NJ SEWERAGE AUTH GROS TXBL-SER B			4	1FE	7,000,000	116.0170	8,121,190	7,000,000	7,000,000					5.246	5.246	JD	30,602	367,220	05/18/2012	06/01/2032

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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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
662903-MK-6	N TEXAS ST MUNI WTR DIST WTR S BUILD AMERICA BONDS			2	1FE	10,701,488	102.6100	10,938,226	10,660,000	10,663,776		(5,414)			5.910	5.855	MS	210,002	630,006	11/17/2010	09/01/2034
663903-DN-9	NORTHEAST OH REGL SWR DIST TAXABLE-IMPT-BUILD AMER BDS			4	1FE	20,000,000	124.3170	24,863,400	20,000,000	20,000,000					5.438	5.438	MN	138,971	1,087,600	11/05/2010	11/15/2032
664675-AL-9	NORTHEASTERN UNIVERSITY NEUNIV 4.611 03/01/26				1FE	1,375,000	109.5180	1,505,866	1,375,000	1,375,000					4.611	4.611	MS	21,134	63,401	01/10/2014	03/01/2026
664754-Q8-4	NORTHERN ARIZ UNIV REVS	0		2	1FE	5,354,000	101.7590	5,087,950	5,000,000	5,292,531		(11,108)			6.687	6.097	JD	27,863	334,350	07/05/2013	06/01/2039
668444-AM-4	NORTHWESTERN UNIVERSITY NWUNI 3.688 12/01/38				1FE	15,000,000	108.7780	16,316,760	15,000,000	15,000,000					3.688	3.688	JD	46,100	553,200	04/29/2015	12/01/2038
67704L-AA-9	OGLETHORPE GA PWR CORP FIRST MTG			4	2FE	4,926,850	121.4390	6,071,950	5,000,000	4,947,185		2,708			5.534	5.650	JJ	138,350	276,700	11/05/2010	01/01/2035
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2			4	1FE	2,690,000	100.4250	2,701,433	2,690,000	2,690,000					8.000	8.000	MJSD	17,933	215,200	04/16/2009	03/01/2029
677555-YG-3	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4			2	1FE	740,000	100.3590	742,657	740,000	740,000					6.000	6.002	JD	3,700	44,400	09/15/2009	12/01/2020
67756A-3L-4	OHIO ST HGR EDUCTNL FAC COMMIS CLEVELAND CLINIC HLTH			2	1FE	5,000,000	104.4890	5,224,450	5,000,000	5,000,000					4.000	4.000	JJ	100,000	200,000	04/25/2012	01/01/2034
677632-G8-8	OHIO ST UNIV TXBL-SER A				1FE	12,500,000	111.1850	13,898,125	12,500,000	12,500,000					3.798	3.798	JD	39,563	474,750	03/03/2016	12/01/2046
677632-MV-0	OHIO ST UNIV BUILD AMERICA BONDS				1FE	5,502,285	127.6200	7,197,768	5,640,000	5,524,864		3,155			4.910	5.072	JD	23,077	276,924	06/30/2011	06/01/2040
677659-T9-5	OHIO ST WTR DEV AUTH REVENUE BUILD AMERICA BONDS			2	1FE	10,000,000	101.7600	10,176,000	10,000,000	10,000,000					6.150	6.150	JD	51,250	615,000	06/30/2010	06/01/2038
677659-V6-8	OHIO ST WTR DEV AUTH REVENUE BUILD AMERICA BONDS			4	1FE	8,165,712	117.1430	8,709,582	7,435,000	7,871,038		(42,030)			4.817	4.000	JD	29,845	358,144	12/20/2011	12/01/2030
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLL TAXABLE-LN FD-B-2-WTR QUALITY-			4	1FE	14,838,850	116.7890	18,102,295	15,500,000	15,108,887		37,398			4.879	5.262	JD	63,020	756,245	04/01/2011	12/01/2034
678331-CY-3	OKANOGAN CNTY WA PUBLIC UTIL D BUILD AMERICA BONDS			4	1FE	3,646,230	131.8280	4,613,980	3,500,000	3,609,054		(5,056)			5.946	5.620	JD	17,343	208,110	09/22/2010	12/01/2035
679468-UM-8	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	1,520,000	104.0720	1,581,894	1,520,000	1,520,000					5.550	5.550	JJ	42,180	84,360	12/08/2010	07/01/2027
679468-UN-6	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	1,575,000	104.0980	1,639,544	1,575,000	1,575,000					5.650	5.650	JJ	44,494	88,988	12/08/2010	07/01/2028
679468-UP-1	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	1,635,000	104.1090	1,702,182	1,635,000	1,635,000					5.750	5.750	JJ	47,006	94,013	12/08/2010	07/01/2029
679468-UQ-9	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	1,695,000	104.1200	1,764,834	1,695,000	1,695,000					5.850	5.850	JJ	49,579	99,158	12/08/2010	07/01/2030
679468-UW-6	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	7,092,883	104.2180	7,399,478	7,100,000	7,094,678		249			6.000	6.008	JJ	213,000	426,000	12/08/2010	07/01/2036
681793-7H-2	OMAHA NE PUBLIC PWR DIST ELEC SER B			2	1FE	11,880,000	103.1640	12,255,883	11,880,000	11,880,000					4.000	4.000	FA	198,000	475,200	11/16/2011	02/01/2031
681810-HU-4	OMAHA NE SANTN SWR REVENUE SYS			2	1FE	2,284,314	104.4500	2,402,350	2,300,000	2,289,476		750			4.000	4.052	MN	11,756	92,000	12/06/2011	11/15/2031
68428T-AC-1	ORANGE CNTY CA SANTN DIST WSTW BUILD AMERICA BONDS			4	1FE	18,356,580	136.0080	24,481,440	18,000,000	18,251,806		(14,174)			6.350	6.181	FA	476,250	1,143,000	11/29/2010	02/01/2032
70213H-AD-0	PARTNERS HEALTHCARE SYST BASIC			2	1FE	15,000,000	104.6160	15,692,385	15,000,000	15,000,000					3.765	3.765	JJ	282,375	564,750	12/15/2017	07/01/2048
702285-EJ-2	PASADENA CA WTR REVENUE BUILD AMERICA BONDS			2	1FE	6,395,000	104.7800	6,700,681	6,395,000	6,395,000					7.000	7.000	JD	37,304	447,650	12/14/2010	06/01/2030
707533-GQ-2	PENN IN HIGH SCH BLDG CORP BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,000,000	102.0510	5,102,550	5,000,000	5,000,000					5.650	5.650	JJ	130,264	282,500	11/24/2010	01/15/2030
708292-EU-7	PENNINGTON CNTY SD COPS BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	3,925,000	103.8920	4,077,761	3,925,000	3,925,000					6.250	6.250	JD	20,443	245,313	11/18/2010	12/01/2032
709235-H9-9	PENNSYLVANIA ST UNIV HIGHER EDUCATION				1FE	20,595,935	101.2930	20,719,483	20,455,000	20,592,738		(3,197)			3.250	3.204	MS	221,596	121,878	06/13/2019	09/01/2039
709235-ZR-9	PENNSYLVANIA ST UNIV TXBL-SER B				1FE	6,280,000	109.1010	6,851,543	6,280,000	6,280,000					3.573	3.573	MS	74,795	224,384	04/20/2017	09/01/2037
709235-ZS-7	PENNSYLVANIA ST UNIV TXBL-SER B				1FE	15,000,000	108.4100	16,261,500	15,000,000	15,000,000					3.793	3.793	MS	189,650	568,950	04/20/2017	09/01/2047
71884A-VC-0	PHOENIX AZ CIVIC IMPT CORP EXC TAXABLE-SR LIEN-SER B			2	1FE	4,925,000	104.6320	5,153,126	4,925,000	4,925,000					5.315	5.315	JJ	130,882	261,764	05/18/2011	07/01/2031
71884A-YF-0	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B			2	1FE	845,000	104.8740	886,185	845,000	845,000					3.602	3.602	JJ	15,218	30,437	04/22/2015	07/01/2029
71884A-YH-6	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B			2	1FE	4,000,000	105.5020	4,220,080	4,000,000	4,000,000					3.992	3.992	JJ	79,840	159,680	04/22/2015	07/01/2035

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
720653-KB-9	PIERCE CNTY WA SWR REVENUE BUILD AMERICA BONDS-DIRECT PMT			2	1FE	14,060,000	101.5140	14,272,868	14,060,000	14,060,000					5.150	5.151	FA	301,704	724,090	10/06/2010	08/01/2034
720653-LE-2	PIERCE CNTY WA SWR REVENUE			2	1FE	7,765,000	103.0650	8,002,997	7,765,000	7,765,000					3.500	3.500	FA	113,240	271,775	08/23/2012	08/01/2033
73358W-HB-3	PORT AUTH OF NEW YORK & NEW JE CONS-ONE HUNDRED SEVENTY-SECON			2	1FE	4,932,600	105.5220	5,276,100	5,000,000	4,951,444		2,798			4.250	4.350	AO	53,125	212,500	04/04/2012	10/01/2032
73358W-TZ-7	PORT AUTH OF NEW YORK & NEW JE TXBL-CONSOL-SER 187			2	1FE	10,000,000	108.6480	10,864,800	10,000,000	10,000,000					4.426	4.426	AO	93,438	442,600	10/08/2014	10/15/2034
733911-CN-9	PORT OF CORPUS CHRISTI TX AUTH TRANSPORTATION			2	1FE	4,741,830	114.1860	5,138,370	4,500,000	4,714,600		(19,449)			4.875	4.227	JD	18,281	219,375	07/25/2018	12/01/2038
73474T-AP-5	PORT OF MORROW OR TRANSMISSION TXBL-BONNEVILLE COOPERATION PR				1FE	33,881,981	99.4800	33,897,810	34,075,000	33,878,364		3,611			2.987	3.031	MS	339,273	719,120	06/25/2019	09/01/2036
735389-XZ-6	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C			2	1FE	230,000	103.1740	237,300	230,000	230,000					3.050	3.050	AO	1,754	7,015	07/20/2016	10/01/2029
735389-YA-0	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C			2	1FE	295,000	103.2090	304,467	295,000	295,000					3.125	3.125	AO	2,305	9,219	07/20/2016	10/01/2030
735389-YB-8	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C			2	1FE	515,000	103.3510	532,258	515,000	515,000					3.230	3.230	AO	4,159	16,635	07/20/2016	10/01/2031
735389-YC-6	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C			2	1FE	280,000	103.6340	290,175	280,000	280,000					3.320	3.320	AO	2,324	9,296	07/20/2016	10/01/2032
73541W-AS-1	PORT SAINT LUCIE FL SPL OBLIG TXBL-REF			2	1FE	1,745,000	107.4560	1,875,107	1,745,000	1,745,000					4.357	4.357	JJ	38,015	76,030	04/07/2017	07/01/2035
744434-CW-9	PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE			4	1FE	5,850,000	134.2790	7,855,322	5,850,000	5,850,000					7.242	7.242	JJ	211,829	423,657	07/13/2009	01/01/2041
746189-QU-6	PURDUE UNIV IN UNIV REVENUES BUILD AMERICA BONDS-TAXABLE-ST			4	1FE	10,000,000	120.3980	12,039,800	10,000,000	10,000,000					5.184	5.183	JJ	259,200	518,400	11/05/2010	07/01/2030
746189-UH-0	PURDUE UNIV IN UNIV REVENUES TXBL-REF-SER BB-2				1FE	2,020,805	112.0800	2,185,560	1,950,000	2,005,125		(3,456)			3.808	3.526	JJ	37,128	74,256	02/17/2015	07/01/2032
751100-JR-0	RALEIGH NC COMB ENTERPRISE SYS REF-SER A			2	1FE	10,258,575	109.1470	10,368,965	9,500,000	9,770,130		(80,084)			4.000	3.051	MS	126,667	380,000	05/03/2013	03/01/2032
759136-US-1	REGL TRANSPRTN DIST CO SALES T GENERAL			2	1FE	3,000,000	101.1240	3,033,720	3,000,000	3,000,000					3.258	3.258	MN	3,530		11/18/2019	11/01/2038
759911-S6-8	REGL TRANSPRTN AUTH IL BUILD AMERICA BONDS			4	1FE	5,281,497	128.9140	6,871,116	5,330,000	5,295,489		1,795			6.000	6.075	JJ	159,900	319,800	03/24/2010	07/01/2035
76218T-SB-1	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	4,424,497	107.9870	4,438,266	4,110,000	4,212,117		(35,088)			4.000	3.051	AO	41,100	164,400	05/22/2013	10/01/2029
76218T-SC-9	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	3,654,110	107.9870	3,676,957	3,405,000	3,485,982		(27,805)			4.000	3.091	AO	34,050	136,200	05/22/2013	10/01/2030
76218T-SD-7	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	3,268,539	107.9870	3,304,402	3,060,000	3,127,913		(23,292)			4.000	3.151	AO	30,600	122,400	05/22/2013	10/01/2031
76218T-SE-5	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	4,071,903	107.9870	4,135,902	3,830,000	3,908,917		(27,036)			4.000	3.211	AO	38,300	153,200	05/22/2013	10/01/2032
76218T-SF-2	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	3,751,284	107.9870	3,828,139	3,545,000	3,612,414		(23,070)			4.000	3.271	AO	35,450	141,800	05/22/2013	10/01/2033
765433-KP-1	RICHMOND VA PUBLIC UTILITY REV REF-REV			2	1FE	5,142,200	110.7250	5,536,250	5,000,000	5,099,300		(14,461)			4.000	3.631	JJ	92,222	200,000	11/17/2016	01/15/2036
765433-KQ-9	RICHMOND VA PUBLIC UTILITY REV REF-REV			2	1FE	10,260,900	110.4960	11,049,600	10,000,000	10,182,246		(26,511)			4.000	3.661	JJ	184,444	400,000	11/17/2016	01/15/2037
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV REF-REV			2	1FE	5,107,100	109.7570	5,487,850	5,000,000	5,074,853		(10,866)			4.000	3.721	JJ	92,222	200,000	11/17/2016	01/15/2040
767027-DU-6	RIO CA ELEM SCH DIST CMNTY FAC EDUCATION			2	1FE	4,791,750	95.2940	4,764,700	5,000,000	4,793,287		1,537			3.500	3.800	MS	39,861		09/18/2019	09/01/2039
773038-DQ-4	ROCKDALE CNTY GA WTR & SEWERAG TXBL-REF			2	1FE	2,500,000	103.4880	2,587,200	2,500,000	2,500,000					3.210	3.210	JJ	40,125	80,250	03/12/2013	07/01/2025
783186-TN-9	RUTGERS NJ ST UNIV HIGHER EDUCATION			2	1FE	8,000,000	105.5560	8,444,480	8,000,000	8,000,000					4.146	4.146	MN	55,280	331,680	03/23/2018	05/01/2048
786005-PM-4	SACRAMENTO CA MUNI UTILITY DIS BUILD AMERICA BONDS-SER V			4	1FE	7,029,000	135.8820	8,968,212	6,600,000	6,943,960		(12,305)			6.322	5.824	MN	53,316	417,252	06/14/2011	05/15/2036
79207T-CG-4	SAINT LUCIE CNTY FL REVENUE GENERAL			2	1FE	1,000,000	104.7630	1,047,630	1,000,000	1,000,000					4.069	4.069	MN	6,782	40,690	01/12/2018	11/01/2047
792897-NH-9	SAINT PAUL MN INDEP SCH DIST # EDUCATION			2	1FE	7,400,000	102.7440	7,603,056	7,400,000	7,400,000					3.383	3.383	FA	109,177		06/28/2019	02/01/2039
793323-LT-1	SAINT PETERSBURG FL PUBLIC UTI BUILD AMERICA BONDS			2	1FE	2,320,000	103.0670	2,391,154	2,320,000	2,320,000					6.000	6.001	AO	34,800	139,200	12/08/2010	10/01/2030
793323-LU-8	SAINT PETERSBURG FL PUBLIC UTI BUILD AMERICA BONDS			2	1FE	3,440,000	103.2510	3,551,834	3,440,000	3,440,000					6.250	6.250	AO	53,750	215,000	12/08/2010	10/01/2035
793323-MP-8	SAINT PETERSBURG FL PUBLIC UTI SER A			2	1FE	1,038,072	104.1320	1,088,179	1,045,000	1,040,284		357			3.400	3.451	AO	8,883	35,530	12/19/2012	10/01/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
793578-BM-6	SAINT TAMMANY PARISH LA UTILIT WATER			2	1FE	4,619,047	110.2450	5,297,272	4,805,000	4,625,086		5,912			4.250	4.551	FA	85,089	125,364	12/07/2018	08/01/2038
795685-DW-3	SALT LAKE CNTY UT SALES TAX RE BUILD AMERICA BONDS			2	1FE	3,050,000	103.6710	3,161,966	3,050,000	3,050,000					5.100	5.100	MN	25,925	155,550	10/20/2010	11/01/2032
795685-DX-1	SALT LAKE CNTY UT SALES TAX RE BUILD AMERICA BONDS			2	1FE	5,790,000	103.6090	5,998,961	5,790,000	5,790,000					5.200	5.200	MN	50,180	301,080	10/20/2010	11/01/2035
796166-CE-4	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX SEWER & WATER SY			2	1FE	500,000	103.4910	517,455	500,000	500,000					4.032	4.032	FA	7,616	20,160	05/18/2017	02/15/2032
796166-CF-1	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX WATER & SEWER			2	1FE	1,000,000	103.6310	1,036,310	1,000,000	1,000,000					4.261	4.261	FA	16,097	42,610	05/18/2017	02/15/2037
796311-CX-4	SAN ANTONIO TX MUNI DRAIN UTIL REF			2	1FE	2,606,154	107.1900	2,577,920	2,405,000	2,475,249		(21,436)			4.000	3.001	FA	40,083	96,200	04/25/2013	02/01/2029
79642B-LS-0	SAN ANTONIO TX WTR REVENUE BUILD AMERICA BONDS			2	1FE	2,400,000	101.5750	2,437,800	2,400,000	2,400,000					6.170	6.170	MN	18,921	148,080	11/12/2010	05/15/2032
79642B-LT-8	SAN ANTONIO TX WTR REVENUE BUILD AMERICA BONDS			2	1FE	6,838,518	101.5930	6,903,244	6,795,000	6,827,582		(1,435)			6.220	6.168	MN	54,005	422,649	05/26/2011	05/15/2034
79765D-XJ-4	SAN FRANCISCO CITY & CNTY CA C BUILD AMERICA BONDS-SER D-TAXA			4	1FE	3,030,000	123.9980	3,757,139	3,030,000	3,030,000					6.362	6.361	MN	32,128	192,769	09/24/2009	11/01/2029
79765R-P8-6	SAN FRANCISCO CITY & CNTY CA P TXBL-GREEN BOND-SER C			2	1FE	8,435,000	104.8670	8,845,531	8,435,000	8,435,000					3.800	3.800	MN	53,422	320,530	11/29/2016	11/01/2033
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P BUILD AMERICA BDS-SER B			4	1FE	14,872,500	129.9470	19,492,050	15,000,000	14,901,832		4,283			6.000	6.069	MN	150,000	900,000	06/14/2010	11/01/2040
797669-UP-1	SAN FRANCISCO CA BAY AREA RAPI TXBL-SER B			2	1FE	3,815,000	105.5670	4,027,381	3,815,000	3,815,000					4.087	4.087	JJ	77,960	155,919	09/21/2012	07/01/2032
79772E-BJ-7	SAN FRANCISCO CITY & CNTY CA GENERAL			2	1FE	4,145,588	104.5320	4,442,610	4,250,000	4,153,217		3,732			3.750	3.930	MS	53,125	159,375	12/18/2017	09/01/2037
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA GENERAL			2	1FE	9,818,500	103.9890	10,398,900	10,000,000	9,824,667		3,166			4.000	4.105	MS	133,333	400,000	10/27/2017	09/01/2048
799017-VU-9	SAN MATEO CA UNION HIGH SCH DI SCHOOL DISTRICT			2	1FE	2,500,000	100.8570	2,521,425	2,500,000	2,500,000					3.282	3.282	MS	27,350	4,103	07/17/2019	09/01/2041
80168N-EP-0	SANTA CLARA VLY CA TRANSPRTN A BUILD AMERICA BONDS			4	1FE	6,530,340	122.3820	7,342,920	6,000,000	6,378,227		(21,661)			5.876	5.175	AO	88,140	352,560	07/12/2011	04/01/2032
80168Q-EA-6	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B			2	1FE	6,129,900	107.2090	6,432,540	6,000,000	6,085,228		(12,499)			4.354	4.081	JD	21,770	261,240	03/29/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B			2	1FE	6,839,006	107.5610	7,228,099	6,720,000	6,797,923		(11,489)			4.154	3.932	JD	23,262	279,149	03/30/2016	06/01/2038
83703R-AH-9	SOUTH CAROLINA ST JOBS-ECON DE SC ELEC & GAS CO PROJ			2	1FE	9,262,500	105.4300	10,015,850	9,500,000	9,349,985		15,273			4.000	4.233	FA	158,333	380,000	08/08/2013	02/01/2028
837151-FV-6	SOUTH CAROLINA ST PUBLIC SVC A TXBL-OBLIGS-SER E			4	1FE	21,000,000	113.3540	23,804,340	21,000,000	21,000,000					4.551	4.551	JD	79,643	955,710	04/05/2012	12/01/2030
837227-H9-1	SOUTH CENTRAL CT REGL WTR AUTH BUILD AMERICA BONDS-SER A			4	1FE	10,062,000	136.9350	13,693,500	10,000,000	10,052,443		(1,845)			6.393	6.340	FA	266,375	639,300	03/23/2010	08/01/2040
837545-GH-9	SOUTH DAKOTA ST CONSERVANCY DI BUILD AMERICA BONDS-TAXABLE-ST			4	1FE	8,403,159	122.2370	10,243,461	8,380,000	8,394,389		(1,293)			5.646	5.620	FA	197,140	473,135	02/01/2011	08/01/2030
84774B-BA-0	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS			4	1FE	1,000,000	109.6840	1,096,840	1,000,000	1,000,000					5.876	5.877	FA	24,483	58,760	05/05/2010	02/01/2025
84774B-BB-8	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS			4	1FE	1,000,000	119.6610	1,196,610	1,000,000	1,000,000					6.462	6.463	FA	26,925	64,620	05/05/2010	02/01/2030
849269-FU-4	SPOTSYLVANIA CNTY VA WTR & SWR BUILD AMERICA BONDS-SER B			2	1FE	1,800,000	101.4210	1,825,578	1,800,000	1,800,000					5.412	5.412	JD	8,118	97,416	08/12/2010	06/01/2030
849269-FV-2	SPOTSYLVANIA CNTY VA WTR & SWR BUILD AMERICA BONDS-SER B			2	1FE	8,207,880	101.3200	8,105,600	8,000,000	8,011,077		(25,713)			5.612	5.271	JD	37,413	448,960	06/29/2011	06/01/2040
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BD-TAXABL			4	1FE	15,322,175	115.4900	17,751,968	15,371,000	15,338,270		1,258			5.000	5.021	MS	226,295	768,550	09/23/2011	09/15/2027
85732P-CA-6	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BDS				1FE	5,237,900	128.2860	6,414,300	5,000,000	5,147,594		(12,557)			6.495	6.054	MS	95,621	324,750	01/04/2011	09/15/2028
864855-4W-8	SUGAR LAND TX TXBL-SER A			2	1FE	5,250,000	105.5480	5,541,270	5,250,000	5,250,000					4.300	4.300	JD	10,033	225,750	11/05/2014	12/15/2039
873519-MN-9	TACOMA WA ELEC SYS REVENUE CLEAN RENEWABLE ENERGY BONDS				1FE	10,000,000	119.9530	11,995,300	10,000,000	10,000,000					5.641	5.641	JJ	282,050	564,100	07/14/2010	01/01/2027
873547-HN-6	TACOMA WA WTR REVENUE BUILD AMERICA BONDS-TAXABLE-SY			4	1FE	2,000,000	121.8940	2,437,880	2,000,000	2,000,000					5.371	5.371	JD	8,952	107,420	08/11/2010	12/01/2030
875124-DQ-9	TAMPA BAY FL WTR REGL WTR SPLY			2	1FE	9,869,825	104.0830	10,075,234	9,680,000	9,754,322		(18,340)			3.500	3.281	AO	84,700	338,800	02/01/2013	10/01/2033
875124-EU-9	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B			2	1FE	12,305,000	102.2970	12,587,646	12,305,000	12,305,000					3.052	3.052	AO	93,887	375,549	02/04/2015	10/01/2028
875124-EV-7	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B			2	1FE	1,260,000	102.2410	1,288,237	1,260,000	1,260,000					3.152	3.152	AO	9,929	39,715	02/04/2015	10/01/2029

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
875124-EW-5	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B			2	1FE	4,500,000	102.1920	4,598,640	4,500,000	4,500,000					3.252	3.252	AO	36,585	146,340	02/04/2015	10/01/2030
875124-EX-3	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B			2	1FE	3,975,290	102.4600	4,098,400	4,000,000	3,981,096		1,278			3.332	3.381	AO	33,320	133,280	02/09/2015	10/01/2031
875263-RF-4	TAMPA FL SPORTS AUTH REVENUE TXBL-SALES TAX PMTS GEORGE M S			2	1FE	3,615,000	106.6190	3,854,277	3,615,000	3,615,000					3.868	3.868	JJ	69,914	139,828	01/20/2017	01/01/2032
875290-WY-0	TAMPA FL WTR & SWR REVENUE REF & IMPT SYS			2	1FE	7,490,343	104.5600	7,936,104	7,590,000	7,522,829		4,561			4.000	4.098	AO	75,900	303,600	10/06/2011	10/01/2031
880558-FA-4	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM-			2	1FE	1,000,000	105.4260	1,054,260	1,000,000	1,000,000					4.007	4.007	MN	6,678	40,070	08/07/2014	11/01/2034
880558-FB-2	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM-			2	1FE	7,000,000	105.0110	7,350,770	7,000,000	7,000,000					4.207	4.207	MN	49,082	294,490	08/07/2014	11/01/2044
881250-EK-6	TERREBONNE PARISH LA SALES & U GENERAL			2	1FE	1,250,000	107.9950	1,349,938	1,250,000	1,250,000					4.242	4.242	AO	13,256	53,025	04/27/2018	04/01/2033
882117-3M-4	TEXAS ST A & M UNIV PERM UNIV TXBL-REF-SER B			2	1FE	28,795,000	104.7310	30,157,291	28,795,000	28,795,000					3.560	3.560	JJ	512,551	1,025,102	04/02/2015	07/01/2034
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES TXBL-FING SYS-SER B			2	1FE	4,000,000	106.9470	4,277,880	4,000,000	4,000,000					3.993	3.993	MN	20,409	159,720	03/22/2016	05/15/2037
88213A-ET-8	TEXAS ST A & M UNIV REVENUES TXBL-REF-FING SYS-SER A			2	1FE	2,504,026	106.9470	2,668,328	2,495,000	2,501,135		(833)			3.993	3.949	MN	12,730	99,625	03/23/2016	05/15/2037
882806-CQ-3	TEXAS ST TECH UNIV REVENUES TXBL-REF-FING-15TH-SER B			2	1FE	1,310,000	103.4050	1,354,606	1,310,000	1,310,000					4.440	4.440	FA	21,973	58,164	01/06/2012	08/15/2031
882806-EX-6	TEXAS ST TECH UNIV REVENUES SEVENTHEENTH SERIES-TXBL-REF-S			2	1FE	4,000,000	106.5240	4,260,960	4,000,000	4,000,000					3.922	3.922	FA	59,266	156,880	03/18/2015	02/15/2035
882806-GD-8	TEXAS ST TECH UNIV REVENUES TXBL-REF & IMPT-FING SYS-SER B			2	1FE	3,000,000	106.4180	3,192,540	3,000,000	3,000,000					4.000	4.000	FA	45,333	120,000	01/31/2017	02/15/2038
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSION TAXABLE-FIRST TIER-SER B-BUILD			4	1FE	5,301,989	120.4710	6,384,963	5,300,000	5,301,269		(119)			5.178	5.173	AO	68,609	274,434	11/17/2010	04/01/2030
890680-FU-0	TOPEKA KS UTILITY REVENUE BUILD AMERICA BONDS-DIRECT PMT			2	1FE	3,645,000	101.4480	3,697,780	3,645,000	3,645,000					5.200	5.200	FA	78,975	189,540	08/25/2010	08/01/2035
89837L-AE-5	PRINCETON UNIVERSITY PRNCTN 3.627 07/01/46				1FE	10,000,000	109.8940	10,989,430	10,000,000	10,000,000					3.627	3.627	JJ	181,350	362,700	03/01/2016	07/01/2046
89837R-AD-4	DARTMOUTH COLLEGE DARMTH 3.474 06/01/46				1FE	9,999,500	106.5010	10,650,060	10,000,000	10,000,008					3.474	3.474	JD	28,950	347,400	04/05/2016	06/01/2046
91335V-KK-1	UNIV OF PITTSBURGH PA OF THE C TXBL-REF-UNIV OF PITTSBURGH-SE				1FE	5,000,000	107.6520	5,382,600	5,000,000	5,000,000					3.590	3.590	MS	52,853	179,800	03/10/2017	09/15/2030
913366-DG-2	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER F			4	1FE	2,630,264	121.2960	3,153,696	2,600,000	2,619,940		(1,517)			6.458	6.348	MN	21,455	167,908	04/06/2011	05/15/2029
913366-EM-8	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER H				1FE	8,875,000	114.0920	10,125,665	8,875,000	8,875,000					5.635	5.635	MN	63,902	500,106	11/09/2010	05/15/2024
913366-EN-6	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER H				1FE	8,126,880	117.1700	9,537,638	8,140,000	8,133,821		953			5.785	5.802	MN	60,170	470,899	11/12/2010	05/15/2025
913366-ES-5	UNIV OF CALIFORNIA CA RGTS MED TAXABLE-SER I			4	1FE	3,406,300	111.2570	3,810,552	3,425,000	3,418,224		1,671			5.750	5.812	MN	25,164	196,938	11/12/2010	05/15/2025
914026-GM-5	UNIV OF ALABAMA AL UNIV GEN RE BUILD AMERICA BONDS-RECOVERY Z			2	1FE	787,529	101.6410	777,554	765,000	766,565		(3,010)			5.700	5.280	JJ	21,803	43,605	08/03/2011	07/01/2035
914026-JY-6	UNIV OF ALABAMA AL UNIV GEN RE BUILD AMERICA BONDS-DIRECT PMT			2	1FE	5,590,000	102.9590	5,755,408	5,590,000	5,590,000					5.750	5.750	AO	80,356	321,425	10/27/2010	10/01/2034
914031-NN-5	UNIV OF ALABAMA AL UNIV REVENU BUILD AMERICA BDS			2	1FE	7,765,000	101.7860	7,903,683	7,765,000	7,765,000					6.000	6.001	JD	38,825	465,900	07/01/2010	06/01/2030
914072-4K-6	UNIV OF ARKANSAS AR UNIV REVEN HIGHER EDUCATION			2	1FE	9,416,957	99.8260	9,363,679	9,380,000	9,416,185		(772)			3.450	3.401	MS	60,227		10/21/2019	03/01/2042
914119-F5-6	UNIV OF CINCINNATI OH RECPTS TXBL-SER B			2	1FE	3,000,000	104.2610	3,127,830	3,000,000	3,000,000					3.949	3.949	JD	9,873	118,470	05/11/2016	06/01/2042
914119-V7-4	UNIV OF CINCINNATI OH RECPTS HIGHER EDUCATION			2	1FE	13,325,866	97.9780	13,031,074	13,300,000	13,325,741		(125)			3.254	3.231	JD	22,841		11/25/2019	06/01/2039
914119-YQ-9	UNIV OF CINCINNATI OH RECPTS TXBL-SER D			2	1FE	4,420,000	107.8380	4,766,440	4,420,000	4,420,000					4.742	4.742	JD	17,466	209,596	12/05/2013	06/01/2028
914119-YR-7	UNIV OF CINCINNATI OH RECPTS TXBL-SER D			2	1FE	5,735,000	108.7460	6,236,583	5,735,000	5,735,000					5.153	5.153	JD	24,627	295,525	12/05/2013	06/01/2033
91412G-TG-0	UNIV OF CALIFORNIA CA REVENUES TXBL-GEN-SER AJ			4	1FE	13,948,600	114.3580	16,010,120	14,000,000	13,962,886		2,430			4.601	4.631	MN	82,307	644,140	10/01/2013	05/15/2031
91417K-3G-4	UNIV OF COLORADO CO ENTERPRISE HIGHER EDUCATION				1FE	4,500,000	101.4250	4,564,125	4,500,000	4,500,000					3.167	3.167	JD	11,876	39,983	07/10/2019	06/01/2043
91417K-QC-8	UNIV OF COLORADO CO ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SU			2	1FE	4,850,000	101.4700	4,921,295	4,850,000	4,850,000					5.501	5.500	JD	22,233	266,799	10/20/2010	06/01/2030
914245-BQ-7	UNIV OF DELAWARE DE HIGHER EDUCATION				1FE	12,000,000	115.4080	13,848,960	12,000,000	12,000,000					4.071	4.071	MN	81,420	488,520	04/05/2018	11/01/2050
91428L-FJ-0	UNIV OF HAWAII HI REVENUE BUILD AMERICA BONDS			2	1FE	4,875,456	102.7440	4,931,712	4,800,000	4,807,236		(9,213)			5.834	5.625	AO	70,008	280,032	10/13/2010	10/01/2030
91428L-FS-0	UNIV OF HAWAII HI REVENUE BUILD AMERICA BONDS			2	1FE	9,748,577	102.7440	9,966,168	9,700,000	9,732,198		(2,179)			5.834	5.791	AO	141,475	565,898	10/28/2010	10/01/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914301-2H-8	UNIV OF HOUSTON TX UNIV REVENU REF-TXBL-CONSOL-SER B			2	1FE	449,429	102.3350	460,508	450,000	449,649		27			4.650	4.660	FA	7,905	20,925	12/07/2011	02/15/2030
914301-Q6-6	UNIV OF HOUSTON TX UNIV REVENU BUILD AMERICA BONDS -SER B			2	1FE	7,670,050	100.4210	7,380,944	7,350,000	7,355,237		(41,986)			6.280	5.681	FA	174,375	461,580	03/03/2011	02/15/2032
914302-DM-3	UNIV OF HOUSTON TX UNIV REVENU TXBL-REF-SER B			2	1FE	4,196,522	104.0310	4,416,116	4,245,000	4,201,083		1,645			3.800	3.880	FA	60,939	161,310	01/20/2017	02/15/2038
914391-A5-6	UNIV OF LOUISVILLE KY QUALIFIED ENERGY CONSV BD-TAXA			2	1FE	4,967,800	101.9280	5,096,400	5,000,000	4,981,346		1,905			5.500	5.560	MS	91,667	275,000	01/04/2011	09/01/2027
914402-N4-0	UNIV SYS OF MARYLAND MD AUXILA SER A			2	1FE	5,000,000	103.4360	5,171,800	5,000,000	5,000,000					4.000	4.000	AO	50,000	200,000	10/07/2011	04/01/2029
914440-LG-5	UNIV OF MASSACHUSETTS MA BLDG BUILD AMERICA BONDS				1FE	18,917,422	121.3280	23,082,652	19,025,000	18,956,419		5,242			5.050	5.097	MN	160,127	960,763	10/27/2010	11/01/2029
914455-LL-2	UNIV OF MICHIGAN MI BUILD AMERICA BDS			4	1FE	22,016,700	126.9550	27,930,100	22,000,000	22,012,340		(616)			5.183	5.178	AO	285,065	1,140,260	06/29/2011	04/01/2035
914455-MT-4	UNIV OF MICHIGAN MI SER A			2	1FE	4,952,100	104.9010	5,245,050	5,000,000	4,971,035		3,041			3.000	3.080	AO	37,500	150,000	03/13/2013	04/01/2028
914460-FF-2	UNIV OF MINNESOTA MN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	100.3180	2,507,950	2,500,000	2,500,000					5.768	5.768	FA	60,083	144,200	02/03/2010	02/01/2030
914460-FU-9	UNIV OF MINNESOTA MN BUILD AMERICA BONDS			4	1FE	11,035,000	122.7930	13,550,208	11,035,000	11,035,000					5.018	5.015	FA	230,723	553,736	09/16/2010	08/01/2035
914460-KW-9	UNIV OF MINNESOTA MN TXBL-SER B			2	1FE	1,190,000	101.7460	1,210,777	1,190,000	1,190,000					3.400	3.400	FA	16,858	40,460	02/07/2013	02/01/2030
914460-KZ-2	UNIV OF MINNESOTA MN TXBL-SER B			2	1FE	1,917,459	101.7820	1,979,660	1,945,000	1,925,302		1,276			3.500	3.604	FA	28,365	68,075	02/07/2013	02/01/2033
914641-7N-9	UNIV OF NEBRASKA NE REVENUES REF-UNIV NE-LINCOLN STUDENT FE			2	1FE	3,944,995	110.2920	4,339,990	3,935,000	3,941,833		(940)			3.000	2.970	JJ	59,025	118,050	07/19/2016	07/01/2035
914713-K6-8	UNIV OF NORTH CAROLINA NC AT C TXBL-REF				1FE	17,000,000	113.0340	19,215,780	17,000,000	17,000,000					3.847	3.847	JD	54,499	653,990	09/25/2014	12/01/2034
914720-WE-3	UNIV OF NORTH CAROLINA NC SYS BUILD AMERICA BONDS-TAXABLE-UN			2	1FE	1,565,000	101.2020	1,583,811	1,565,000	1,565,000					6.627	6.627	AO	25,928	103,713	03/10/2010	10/01/2030
914724-CC-1	UNIV OF NORTH DAKOTA ND HIGHER EDUCATION			2	1FE	1,000,000	106.5500	1,065,500	1,000,000	1,000,000					4.390	4.390	AO	10,975	46,095	09/08/2018	04/01/2038
914760-6F-5	UNIV OF OKLAHOMA OK TAXABLE-GEN-SER B			2	1FE	1,665,000	101.8430	1,695,686	1,665,000	1,665,000					6.293	6.293	JJ	52,389	104,778	01/27/2011	07/01/2031
914760-7M-9	UNIV OF OKLAHOMA OK TAXABLE-SER D			2	1FE	3,883,410	104.2920	3,963,096	3,800,000	3,815,381		(9,615)			5.484	5.200	JJ	104,196	208,392	06/01/2011	07/01/2031
914805-FA-9	UNIV OF PITTSBURGH PA HGR EDU TXBL-REF-UNIV OF PITTSBURGH-SE			2	1FE	8,360,000	106.7540	8,924,634	8,360,000	8,360,000					3.646	3.646	MS	89,748	304,806	01/06/2017	09/15/2036
915115-7F-0	UNIV OF TEXAS TX PERMANENT UNI TXBL-SER C				1FE	8,000,000	113.4710	9,077,680	8,000,000	8,000,000					3.780	3.780	JJ	151,200	302,400	12/02/2015	07/01/2045
915137-5F-6	UNIV OF TEXAS TX BUILD AMERICA BONDS-SER D			4	1FE	5,237,976	127.3690	7,075,348	5,555,000	5,303,643		8,922			5.134	5.552	FA	107,740	285,194	12/15/2010	08/15/2042
915137-5T-6	UNIV OF TEXAS TX BUILD AMERICA BONDS-SER C			4	1FE	10,929,907	114.1620	12,215,334	10,700,000	10,911,134		(17,291)			4.644	4.393	FA	187,721	496,908	08/20/2015	08/15/2030
915217-RY-1	UNIV OF VIRGINIA VA UNIV REVEN BUILD AMERICA BONDS-TAXABLE				1FE	16,015,029	146.5270	22,491,895	15,350,000	15,895,377		(14,425)			6.200	5.892	MS	317,233	951,700	04/17/2009	09/01/2039
915217-SB-0	UNIV OF VIRGINIA VA UNIV REVEN BUILD AMERICA BDS				1FE	9,414,247	128.5810	12,105,901	9,415,000	9,414,973		1			5.000	5.000	MS	156,917	470,750	06/06/2011	09/01/2040
91523N-FP-6	UNIV OF WASHINGTON WA UNIV REV BUILD AMERICA BONDS-TAXABLE-GE				1FE	5,000,000	141.8820	7,094,100	5,000,000	5,000,000					6.060	6.060	JJ	151,500	303,000	06/16/2009	07/01/2039
91523N-GW-0	UNIV OF WASHINGTON WA UNIV REV BUILD AMERICA BONDS-TAXABLE-RE			4	1FE	11,180,079	124.8680	13,966,486	11,185,000	11,180,147		132			4.997	5.000	AO	139,729	558,914	09/23/2010	10/01/2040
916277-KW-5	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1FE	2,620,000	124.7400	3,268,188	2,620,000	2,620,000					5.400	5.400	JJ	70,740	141,480	12/14/2010	07/01/2028
916277-KX-3	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1FE	2,715,000	127.9100	3,472,757	2,715,000	2,715,000					5.500	5.500	JJ	74,663	149,325	12/14/2010	07/01/2029
916277-KY-1	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1FE	2,810,000	131.3710	3,691,525	2,810,000	2,810,000					5.600	5.600	JJ	78,680	157,360	12/14/2010	07/01/2030
916277-KZ-8	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS			4	1FE	10,000,000	136.2230	13,622,300	10,000,000	10,000,000					5.750	5.750	JJ	287,500	575,000	12/14/2010	07/01/2036
916277-LL-8	UPPER OCCOQUAN VA SEWAGE AUTH TXBL-REF-SYS-SER A				1FE	12,060,371	101.4730	13,572,014	13,375,000	12,860,804		135,409			2.450	3.630	JJ	163,844	327,688	06/25/2013	07/01/2023
916544-DZ-9	UPPER SANTA CLARA VY CA JT PWR WATER			2	1FE	2,471,275	103.6470	2,591,175	2,500,000	2,472,275		517			3.875	3.940	FA	40,365	96,875	01/24/2018	08/01/2048
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I			4	1FE	5,516,760	114.3860	6,333,582	5,537,025	5,519,772		377			5.392	5.420	JJ	149,278	298,556	11/30/2011	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II			4	1FE	3,520,227	115.0260	4,250,211	3,695,000	3,543,592		2,998			5.442	5.823	JJ	100,541	201,082	12/01/2011	07/01/2050
917565-LB-7	UTAH ST TRANSIT AUTH SALES TAX BUILD AMERICA BONDS-SER B			4	1FE	6,000,000	135.0720	8,104,320	6,000,000	6,000,000					5.937	5.937	JD	15,832	356,220	05/13/2009	06/15/2039
917567-EX-3	UTAH ST TRANSIT AUTH SALES TAX GENERAL			2	1FE	6,000,000	101.5090	6,090,540	6,000,000	6,000,000					3.443	3.443	JD	20,084		11/07/2019	12/15/2042
924158-AK-4	VERMONT ST ECON DEV AUTH INDL TAXABLE-GREEN MTN PWR-SER B				1FE	5,000,000	132.4780	6,623,900	5,000,000	5,000,000					6.000	6.000	AO	75,000	300,000	03/19/2010	04/01/2035

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
924214-FW-4	VERMONT ST MUNI BOND BANK BUILD AMERICA BONDS-RECOVERY Z			4	1FE	8,150,000	126.6220	10,319,693	8,150,000	8,150,000					6.036	6.036	JD	40,995	491,934	11/19/2010	12/01/2035
927747-BJ-3	VIRGINIA BEACH VA STORM WTR UT BUILD AMERICA BONDS-SER A			2	1FE	5,750,000	102.1460	5,873,395	5,750,000	5,750,000					5.100	5.100	MN	37,471	293,250	11/10/2010	11/15/2031
927749-FB-2	VIRGINIA BEACH VA WTR & SWR RE BUILD AMERICA BONDS			2	1FE	9,818,573	102.8480	10,166,525	9,885,000	9,834,112		2,318			5.700	5.754	AO	140,861	563,445	06/16/2010	10/01/2035
927781-VW-1	VIRGINIA ST CLG BLDG AUTH EDUC BUILD AMERICA BONDS			4	1FE	15,000,000	121.9660	18,294,900	15,000,000	15,000,000					5.500	5.501	MS	275,000	825,000	10/28/2010	09/01/2030
928077-KC-9	VIRGINIA ST PORT AUTH PORT FAC TXBL-REF-SER A			2	1FE	3,000,000	106.2030	3,186,090	3,000,000	3,000,000					4.228	4.228	JJ	63,420	126,840	11/09/2016	07/01/2036
92812V-XT-8	VIRGINIA ST HSG DEV AUTH MULTIFAMILY HSG			2	1FE	6,940,080	95.7110	6,714,127	7,015,000	6,940,585		505			3.050	3.120	AO	44,574		09/25/2019	10/01/2040
928172-VG-7	VIRGINIA ST PUBLIC BLDG AUTH P BUILD AMERICA BONDS			2	1FE	9,677,151	101.7970	10,077,903	9,900,000	9,767,088		11,660			5.600	5.801	FA	231,000	554,400	02/18/2010	08/01/2028
928172-YH-2	VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B			2	1FE	1,782,088	101.7120	1,820,645	1,790,000	1,785,040		436			4.125	4.162	FA	30,766	73,838	10/06/2011	08/01/2029
928172-YJ-8	VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B			2	1FE	2,470,105	102.4220	2,550,308	2,490,000	2,476,459		930			4.250	4.312	FA	44,094	105,825	10/06/2011	08/01/2031
92817Q-4Q-2	VIRGINIA ST RESOURCES AUTH INF TAXABLE-POOLED FING PG-SER A			2	1FE	3,975,000	105.6900	4,201,178	3,975,000	3,975,000					5.100	5.100	MN	33,788	202,725	05/19/2011	11/01/2031
92817S-XW-3	VIRGINIA ST PUBLIC SCH AUTH QUALIFIED SCH CONSTRUCTION BON				1FE	9,977,206	113.8040	11,238,145	9,875,000	9,943,906		(4,873)			4.250	4.170	JD	18,653	419,688	01/19/2012	12/15/2030
92818A-EX-0	VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE			4	1FE	1,000,000	108.7740	1,087,740	1,000,000	1,000,000					4.046	4.046	MN	6,743	40,460	11/03/2011	11/01/2026
92818A-EY-8	VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE			4	1FE	4,127,472	114.2470	4,701,264	4,115,000	4,122,918		(637)			4.353	4.329	MN	29,854	179,126	12/02/2011	11/01/2031
92818A-FB-7	VIRGINIA ST RESOURCES AUTH INF TXBL-ST MORAL-VA POOLED FING P				1FE	3,095,880	126.3240	3,789,720	3,000,000	3,087,273		(2,215)			5.053	4.836	MN	25,265	151,590	09/23/2015	11/01/2041
92818G-JL-8	VIRGINIA ST RESOURCES AUTH INF UNREFUNDED-BABS-VA POOLED				1FE	2,669,096	127.6310	3,184,393	2,495,000	2,646,722		(4,292)			5.700	5.205	MN	23,703	142,215	01/17/2014	11/01/2039
92818M-C6-5	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS			2	1	1,975,000	103.1420	2,037,055	1,975,000	1,975,000					5.690	5.689	MN	18,730	88,622	06/10/2019	11/01/2030
92818M-D7-2	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS			2	1FE	400,000	103.1590	412,636	400,000	400,000					5.690	5.689	MN	3,793	22,760	08/23/2018	11/01/2030
92818N-HB-7	VIRGINIA ST RESOURCES AUTH INF FACILITIES			2	1FE	4,750,840	97.7400	4,715,955	4,825,000	4,751,130		290			3.125	3.230	MN	17,172		10/30/2019	11/01/2039
92818N-HE-1	VIRGINIA ST RESOURCES AUTH INF FACILITIES			2	1FE	6,658,799	97.6910	6,589,258	6,745,000	6,659,066		267			3.250	3.330	MN	24,966		10/30/2019	11/01/2042
92818N-HZ-4	VIRGINIA ST RESOURCES AUTH INF MUNICIPALS			2	1FE	3,650,000	98.5560	3,597,294	3,650,000	3,650,000					3.320	3.320	MN	13,801		10/30/2019	11/01/2042
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B			4	1FE	8,000,000	124.5460	9,963,680	8,000,000	8,000,000					6.416	6.415	JJ	256,640	513,280	12/02/2010	07/01/2030
93730P-AM-8	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B			4	1FE	3,000,000	115.9900	3,479,700	3,000,000	3,000,000					6.031	6.031	JJ	90,465	180,930	12/02/2010	07/01/2025
93878L-AP-2	WASHINGTON DC CONV & SPORTS	0		2	1FE	3,097,350	103.9240	3,117,720	3,000,000	3,080,261		(2,553)			7.000	6.730	AO	52,500	210,000	08/25/2011	10/01/2040
93976A-AH-5	WASHINGTON ST CONV CTR	0		4	1FE	8,000,000	135.9000	10,872,000	8,000,000	8,000,000					6.790	6.789	JJ	271,600	543,200	11/17/2010	07/01/2040
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A MEDICAL			2	1FE	5,000,000	105.0830	5,254,150	5,000,000	5,000,000					4.199	4.199	FA	79,314	210,000	10/26/2017	08/15/2047
940093-2L-0	WASHINGTON ST UNIV REVS	0		4	1FE	4,409,810	151.5360	6,061,440	4,000,000	4,340,765		(10,329)			7.399	6.568	AO	73,990	295,960	08/25/2011	04/01/2041
940094-AT-2	WASHINGTON ST UNIV REVENUES HIGHER EDUCATION			2	1FE	5,000,000	108.2500	5,412,500	5,000,000	5,000,000					4.340	4.340	AO	54,250	187,464	10/24/2018	10/01/2039
941660-AX-0	WATERLOO IA CMNTY SCH DIST SCH QUALIFIED SCH CONSTR BDS-DIREC			2	1FE	7,000,000	100.3250	7,022,750	7,000,000	7,000,000					5.850	5.848	JJ	204,750	409,500	03/29/2011	07/01/2025
94283N-BF-6	WAUKEE IA CMNTY SCH DIST SCH I SER C			2	1FE	636,550	102.9000	658,560	640,000	637,925		238			3.750	3.801	JD	2,000	24,000	06/11/2013	06/01/2027
94283N-BG-4	WAUKEE IA CMNTY SCH DIST SCH I SER C			2	1FE	500,000	103.4060	517,030	500,000	500,000					4.000	4.000	JD	1,667	20,000	06/11/2013	06/01/2028
94283N-BH-2	WAUKEE IA CMNTY SCH DIST SCH I SER C			2	1FE	685,000	103.3480	707,934	685,000	685,000					4.000	4.000	JD	2,283	27,400	06/11/2013	06/01/2029
956454-BF-8	W VLGS FL IMPT DIST GENERAL			2	1FE	4,000,000	103.8030	4,152,120	4,000,000	4,000,000					3.831	3.831	FA	63,850	153,240	12/13/2017	02/01/2038
956695-L3-2	WEST VIRGINIA STATE WATER DEV WATER			2	1FE	4,900,000	104.9610	5,248,050	5,000,000	4,903,995		2,312			3.625	3.744	MN	30,208	181,250	02/09/2018	11/01/2044
958697-HP-2	WSTRN MN MUNI PWR AGY BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	1,048,030	154.2520	1,542,520	1,000,000	1,041,942		(909)			6.770	6.406	JJ	33,850	67,700	03/31/2011	01/01/2046

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
960686-BP-7	WESTMINSTER CO WTR & WSTWTR UT BUILD AMERICA BONDS			2	1FE	8,135,810	103.6980	8,451,387	8,150,000	8,141,100		729			5.818	5.834	JD	39,514	474,167	01/14/2011	12/01/2030
970225-DB-1	WILLIAMSPORT PA SAN AUTH BUILD AMERICA BONDS-TAXABLE			2	1FE	5,241,781	101.6170	5,309,488	5,225,000	5,227,028		(1,919)			5.625	5.585	JJ	146,953	293,906	10/05/2010	01/01/2035
975700-KT-1	WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS			2	1FE	6,945,040	101.2660	7,119,000	7,030,000	6,982,689		5,039			5.144	5.254	JD	30,135	361,623	11/09/2010	06/01/2030
975700-KU-8	WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS			2	1FE	2,055,000	101.3150	2,082,023	2,055,000	2,055,000					5.294	5.294	JD	9,066	108,790	10/21/2010	06/01/2034
975700-KV-6	WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS-RECOVERY Z			2	1FE	6,325,011	101.2580	6,495,701	6,415,000	6,342,329		2,328			5.694	5.797	JD	30,439	365,270	04/07/2011	06/01/2040
977123-ZJ-0	WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS			2	1FE	3,000,000	101.8480	3,055,440	3,000,000	3,000,000					5.700	5.700	JJ	85,500	171,000	11/23/2010	07/01/2028
977123-ZK-7	WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS			2	1FE	2,227,560	101.8970	2,155,122	2,115,000	2,122,736		(14,905)			5.800	5.050	JJ	61,335	122,670	08/01/2011	07/01/2029
977123-ZL-5	WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS			2	1FE	14,555,000	101.9210	14,834,602	14,555,000	14,555,000					5.850	5.850	JJ	425,732	851,464	11/23/2010	07/01/2030
98322Q-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2			2	1FE	6,990,000	105.8280	7,397,373	6,990,000	6,990,000					3.750	3.750	JD	21,840	262,122	05/03/2017	12/01/2038
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,068,025,656	XXX	3,359,025,519	3,062,316,025	3,064,389,930		(568,386)			XXX	XXX	XXX	39,321,958	126,966,910	XXX	XXX
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J			4	1	862,265	112.1660	967,172	862,265	862,265					7.351	7.414	MON	5,282	63,382	01/29/2002	02/15/2032
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ			4	1	14,177,554	106.8050	15,157,059	14,191,323	14,163,595		(2,275)			3.500	3.516	MON	41,391	487,407	12/01/2019	09/25/2042
3136A8-4A-5	FANNIE MAE FNR 2012-112 AY			4	1	12,879,602	103.5790	13,905,428	13,424,992	13,033,688		25,867			3.000	3.308	MON	33,562	402,750	05/28/2013	10/25/2032
3136A8-4D-9	FANNIE MAE FNR 2012-112 BY			4	1	7,837,404	103.6000	8,491,011	8,195,978	7,941,465		17,181			3.000	3.332	MON	20,490	245,879	05/28/2013	10/25/2032
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ			4	1	2,932,827	110.1360	3,294,838	2,991,603	2,949,392		3,034			3.500	3.686	MON	8,726	102,748	12/01/2019	10/25/2042
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ			4	1	6,130,146	109.6590	6,727,163	6,134,610	6,125,008		(840)			3.500	3.517	MON	17,893	210,696	12/01/2019	09/25/2042
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ			4	1	5,987,827	109.6210	6,568,762	5,992,226	5,983,537		(721)			3.500	3.518	MON	17,477	205,805	12/01/2019	10/25/2042
3136AA-WM-3	FNR FNR 2012-134 JY			4	1	13,623,858	103.5500	14,733,617	14,228,572	13,799,455		29,223			3.000	3.325	MON	35,571	426,857	05/29/2013	12/25/2032
3136AB-KG-7	FNR FNR 2012-144 LB			4	1	7,375,156	103.5120	7,970,425	7,700,000	7,471,585		16,048			3.000	3.326	MON	19,250	231,000	05/29/2013	01/25/2033
3136AC-F6-3	FANNIE MAE FNR 2013-13 EB			4	1	12,626,877	102.4540	13,493,319	13,170,145	12,778,563		25,011			3.000	3.307	MON	32,925	395,104	05/28/2013	03/25/2033
3136AC-TY-7	FANNIE MAE FNR 2013-20 AL			4	1	2,185,359	102.2310	2,339,380	2,288,334	2,214,131		4,791			3.000	3.337	MON	5,721	68,650	05/30/2013	03/25/2033
3136AD-JD-2	FNR FNR 2013-32 NY			4	1	1,356,303	107.0970	1,454,377	1,358,000	1,355,895		(68)			3.500	3.518	MON	3,961	47,530	06/10/2013	04/25/2033
3136AD-JX-8	FNR FNR 2013-32 GY			4	1	1,242,135	103.7790	1,344,979	1,296,000	1,256,759		2,442			3.000	3.527	MON	3,240	38,880	05/23/2013	04/25/2033
3136AD-T7-4	FNR FNR 2013-41 HB			4	1	3,034,052	100.7120	3,221,773	3,199,000	3,083,090		7,325			3.000	3.371	MON	7,998	95,970	05/28/2013	05/25/2033
3136AE-2S-5	FNR FNR 2013-70 JY			4	1	7,828,740	103.5560	8,717,381	8,418,000	7,999,917		28,912			3.000	3.544	MON	21,045	252,540	06/20/2013	07/25/2033
3136AE-4J-3	FNR FNR 2013-69 L			4	1	18,576,583	103.4710	20,061,536	19,388,475	18,811,051		39,374			3.000	3.321	MON	48,471	581,654	05/29/2013	07/25/2033
3136AE-QH-3	FNR FNR 2013-55 ME			4	1	5,712,188	104.2160	6,252,942	6,000,000	5,799,391		14,426			3.000	3.374	MON	15,000	180,000	05/28/2013	06/25/2033
3136AE-YJ-0	FNR FNR 2013-56 AY			4	1	8,513,688	102.4490	9,097,461	8,879,987	8,614,968		16,698			3.000	3.305	MON	22,200	266,400	05/28/2013	06/25/2033
3136AE-Z9-1	FNR FNR 2013-70 MY			4	1	2,070,735	103.6790	2,253,985	2,174,000	2,119,684		8,256			3.000	3.492	MON	5,435	65,220	06/03/2013	07/25/2033
3136AF-5A-8	FNR FNR 2013-84 CY			4	1	23,312,500	103.1580	25,789,595	25,000,000	23,852,518		92,005			3.000	3.556	MON	62,500	750,000	06/20/2013	08/25/2033
3136AF-WL-4	FNR FNR 2013-66 EY			4	1	36,022,418	102.4520	38,753,442	37,826,086	36,507,784		81,373			3.000	3.258	MON	94,565	1,134,783	05/30/2013	07/25/2033
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ			4	1	85,932,420	105.0640	100,773,103	95,916,012	91,932,217		1,097,093			4.000	5.258	MON	319,720	3,836,628	02/04/2011	12/15/2030
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN			4	1	47,668,119	103.2800	58,524,570	56,666,048	51,922,161		822,060			3.500	5.249	MON	165,276	1,980,434	03/01/2019	02/15/2031
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ			4	1	1,277,044	111.0480	1,434,881	1,292,131	1,279,256		435			3.500	3.598	MON	3,769	44,379	12/01/2019	08/15/2042
3137AT-TJ-1	FREDDIE MAC FHR FHR 4104 KJ			4	1	2,780,099	102.6170	2,985,315	2,909,194	2,823,952		6,227			3.000	3.334	MON	7,273	87,276	05/30/2013	09/15/2032
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ			4	1	5,726,994	104.8470	6,018,189	5,739,970	5,728,417		25			3.500	3.539	MON	16,742	197,142	12/01/2019	09/15/2032
3137AX-T6-0	FREDDIE MAC FHR FHR 4156 AC			4	1	19,125,000	103.6780	20,735,658	20,000,000	19,382,804		42,576			3.000	3.338	MON	50,000	600,000	05/28/2013	01/15/2033
3137AX-U7-6	FREDDIE MAC FHR FHR 4160 AY			4	1	8,280,261	103.6860	8,998,857	8,678,950	8,401,121		20,005			3.000	3.409	MON	21,697	260,369	05/28/2013	01/15/2033
3137AY-G9-6	FREDDIE MAC FHR FHR 4168 YB			4	1	2,194,944	103.2140	2,362,971	2,289,381	2,220,694		4,275			3.000	3.307	MON	5,723	68,681	05/23/2013	02/15/2033
3137B0-KJ-2	FREDDIE MAC FHR FHR 4181 GY			4	1	2,508,788	103.2150	2,705,262	2,621,000	2,539,500		5,119			3.000	3.460	MON	6,553	78,630	05/23/2013	03/15/2033
3137B1-MZ-2	FREDDIE MAC FHR FHR 4198 QY			4	1	4,558,662	103.6420	4,973,342	4,798,592	4,629,988		10,105			3.000	3.350	MON	11,996	143,958	05/29/2013	04/15/2033

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137B2-2C-3	FREDDIE MAC FHR FHR 4204 YL			4	1	975,112	101.9520	1,046,469	1,026,434	989,803		2,430			3.000	3.380	MON	2,566	30,793	05/28/2013	05/15/2033
3137B2-BU-3	FREDDIE MAC FHR FHR 4203 BY			4	1	3,954,240	101.9450	4,199,120	4,119,000	4,001,357		7,825			3.000	3.306	MON	10,298	123,570	05/23/2013	05/15/2033
3137B2-NK-2	FREDDIE MAC FHR FHR 4219 YB			4	1	5,295,150	98.8380	5,886,668	5,955,880	5,517,208		35,487			2.500	3.374	MON	12,408	148,897	06/04/2013	03/15/2033
3137B2-R5-1	FREDDIE MAC FHR FHR 4212 MB			4	1	29,776,087	103.4760	32,931,027	31,824,809	30,422,051		109,049			3.000	3.525	MON	79,562	954,744	06/20/2013	06/15/2033
3137B2-ZS-2	FREDDIE MAC FHR FHR 4213 CY			4	1	7,570,200	103.6200	8,434,707	8,140,000	7,736,808		28,143			3.000	3.549	MON	20,350	244,200	06/20/2013	06/15/2033
31393E-TS-8	FANNIE MAE FNR 2003-90 BA			4	1	13,467,909	115.2640	15,777,508	13,688,095	13,580,285		2,000			5.500	5.679	MON	62,737	752,845	08/24/2003	09/25/2033
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM			4	1	23,596,912	104.3150	29,553,401	28,331,042	25,357,465		302,682			3.500	5.224	MON	82,632	973,041	12/01/2019	03/25/2031
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ			4	1	15,265,946	105.4360	18,226,087	17,286,397	16,390,863		176,292			4.000	5.136	MON	57,621	691,456	12/02/2010	11/25/2040
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB			4	1	9,723,158	105.5090	11,277,553	10,688,686	10,290,425		8,560			4.000	5.083	MON	35,629	427,547	12/07/2010	12/25/2040
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX			4	1	7,575,189	107.2760	8,642,367	8,056,220	7,556,041		(14,312)			4.000	5.720	MON	26,854	315,374	12/01/2019	01/25/2041
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH			4	1	7,548,700	107.2160	8,637,588	8,056,220	7,681,588		19,269			4.000	5.123	MON	26,854	315,374	12/01/2019	01/25/2041
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ			4	1	5,884,519	106.2380	7,041,956	6,628,492	6,287,193		66,609			4.000	5.119	MON	22,095	265,140	12/03/2010	11/25/2040
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ			4	1	6,636,543	106.1840	7,973,410	7,509,026	7,108,952		75,372			4.000	5.120	MON	25,030	300,361	12/03/2010	12/25/2040
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ			4	1	7,904,874	106.0080	9,471,971	8,935,132	8,468,123		89,631			4.000	5.118	MON	29,784	357,405	12/03/2010	12/25/2040
31398S-UD-3	FANNIE MAE FNR 2010-138 Z			4	1	17,852,091	105.9460	21,338,451	20,140,947	19,072,274		208,453			4.000	5.154	MON	67,136	805,638	12/02/2010	12/25/2040
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ			4	1	9,700,813	106.2680	11,628,887	10,943,000	10,371,905		109,875			4.000	5.119	MON	36,477	437,720	12/03/2010	12/25/2040
38376R-MF-0	GNMA GNR 2015-H29 VI	0		2	1	3,353,952	7.9280	2,404,359		2,587,535		(210,272)			1.823	6.674	MON	46,083	499,524	11/01/2019	11/20/2065
38376R-RV-0	GNMA GNMA 2016-H07	0		2	1	2,903,056	6.7500	2,200,306		2,522,581		43,038			1.553	5.538	MON	42,183	438,747	08/01/2019	03/20/2066
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						553,324,999	XXX	626,779,628	594,960,254	573,526,308		3,476,113			XXX	XXX	XXX	1,817,751	21,633,128	XXX	XXX
3136AC-GN-5	FANNIE MAE FNA 2013-M3 AL			4	1	18,949,050	107.3060	20,429,230	19,038,292	18,957,653		748			3.380	3.440	MON	53,625	652,484	02/20/2013	01/25/2033
31381R-4H-4	FNMA FN 468924			4	1	1,665,709	115.4240	1,846,455	1,599,721	1,633,683		(4,595)			5.350	4.940	MON	7,370	86,774	07/27/2011	08/01/2041
31381R-G5-7	FNMA FN 468320			4	1	3,515,272	115.6340	3,982,707	3,444,234	3,477,393		(5,402)			5.420	5.224	MON	16,075	189,270	05/19/2011	07/01/2041
31381S-PX-4	FNMA FN 469438			4	1	8,147,455	111.1420	8,791,513	7,910,151	8,030,181		(16,641)			4.510	4.223	MON	30,720	361,703	09/27/2011	10/01/2041
31381T-7A-2	FNMA FN 470789			4	1	1,006,873	110.6760	1,064,188	961,538	996,834		(1,388)			4.400	4.057	MON	3,643	42,895	02/23/2012	03/01/2042
31381T-WA-4	FNMA FN 470541			4	1	1,368,742	113.2700	1,463,483	1,292,027	1,334,133		(5,073)			4.830	4.241	MON	5,200	62,405	01/25/2012	03/01/2042
31381V-BT-1	FNMA FN 471750			4	1	7,224,217	108.6490	7,676,355	7,065,249	7,151,105		(11,052)			3.970	3.757	MON	24,153	284,386	05/29/2012	07/01/2042
31381V-J7-1	FNMA FN 471986			4	1	2,544,511	108.7240	2,689,988	2,474,152	2,511,907		(4,706)			4.070	3.803	MON	8,392	100,698	06/08/2012	07/01/2042
3138L0-VV-0	FNMA FN AM0627			4	1	1,273,579	108.7070	1,342,521	1,234,985	1,257,030		(2,565)			3.950	3.649	MON	4,201	49,459	08/21/2012	09/01/2042
3138L1-NU-9	FNMA FN AM1302			4	1	4,438,263	105.7640	4,673,624	4,418,930	4,426,879		(1,820)			3.490	3.450	MON	13,280	156,363	10/17/2012	11/01/2042
3138L2-3B-1	FNMA POOL FN AM2593			4	1	2,647,900	108.4970	2,762,406	2,546,058	2,607,838		(6,587)			3.900	3.515	MON	8,551	100,675	02/01/2013	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004			4	1	1,287,424	106.6370	1,452,775	1,362,353	1,307,779		3,429			3.490	4.007	MON	4,094	48,207	06/24/2013	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005			4	1	1,289,945	106.6370	1,455,620	1,365,021	1,310,340		3,434			3.490	4.007	MON	4,102	48,301	06/24/2013	01/01/2031
3138L2-NT-0	FNMA POOL FN AM2201			4	1	2,562,353	108.3380	2,686,991	2,480,197	2,529,191		(5,387)			3.880	3.555	MON	8,019	96,232	03/07/2013	02/01/2043
3138L2-YY-7	FNMA POOL FN AM2526			4	1	4,275,567	105.2390	4,502,370	4,278,241	4,273,111		(458)			3.460	3.468	MON	12,747	150,083	03/07/2013	03/01/2043
3138L2-ZY-6	FNMA POOL FN AM2558			4	1	2,474,778	107.5930	2,592,211	2,409,276	2,448,560		(4,281)			3.730	3.452	MON	7,738	91,114	01/29/2013	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519			4	1	3,984,550	105.4700	4,205,794	3,987,666	3,983,400		(185)			3.490	3.503	MON	11,597	139,169	05/10/2013	06/25/2043
3138L3-6E-0	FNMA POOL FN AM3568			4	1	1,129,354	108.9650	1,183,629	1,086,243	1,115,065		(2,810)			4.100	3.837	MON	3,835	45,155	04/01/2013	05/01/2043
3138L3-AH-8	FNMA POOL FN AM2707			4	1	1,680,194	108.5390	1,743,577	1,606,400	1,651,229		(4,736)			4.020	3.572	MON	5,381	64,577	02/11/2013	03/01/2043
3138L3-AQ-8	FNMA POOL FN AM2714			4	1	3,199,805	107.3000	3,344,547	3,117,009	3,166,408		(5,503)			3.730	3.475	MON	10,012	117,879	02/11/2013	03/01/2043
3138L3-AZ-8	FNMA POOL FN AM2723			4	1	4,752,711	106.9810	4,960,477	4,636,791	4,705,650		(7,742)			3.690	3.451	MON	14,733	173,474	02/11/2013	03/01/2043
3138L3-CW-3	FNMA POOL FN AM2784			4	1	3,316,190	107.9410	3,458,471	3,204,048	3,271,795		(7,304)			3.820	3.483	MON	10,540	124,095	02/07/2013	03/01/2043
3138L3-H7-3	FNMA POOL FN AM2953			4	1	1,296,673	108.3150	1,350,880	1,247,176	1,277,289		(3,188)			3.960	3.582	MON	4,253	50,074	03/04/2013	04/01/2043
3138L3-PC-3	FNMA POOL FN AM3118			4	1	2,227,337	107.6830	2,323,660	2,157,880	2,200,003		(4,497)			3.770	3.465	MON	7,005	82,482	02/26/2013	05/01/2043
3138L3-Q4-0	FNMA POOL FN AM3174			4	1	1,399,428	108.2650	1,457,261	1,346,008	1,379,012		(3,430)			4.000	3.617	MON	4,636	54,588	03/26/2013	05/01/2043
3138L3-QY-4	FNMA POOL FN AM3170			4	1	1,167,331	108.2690	1,215,614	1,122,771	1,150,003		(2,870)			4.000	3.619	MON	3,867	45,535	03/26/2013	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409			4	1	7,879,650	108.6010	8,533,377	7,857,551	7,859,923		(3,644)			4.020	3.989	MON	27,200	320,261	08/21/2013	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609			4	1	1,342,191	108.4430	1,399,952	1,290,957	1,322,679		(3,281)			3.950	3.570	MON	4,391	51,701	05/14/2013	06/01/2043

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138L4-AW-3	FANNIE MAE FN AM3620			4	1	4,589,948	107.1660	4,800,907	4,479,876	4,546,718		(7,282)			3.695	3.459	MON	14,254	167,830	05/15/2013	06/01/2043
3138L4-DY-6	FANNIE MAE FN AM3718			4	1	1,634,469	109.0100	1,716,299	1,574,443	1,611,866		(3,816)			3.920	3.555	MON	5,315	62,575	05/23/2013	07/01/2043
3138L4-LD-3	FANNIE MAE FN AM3923			4	1	4,656,742	106.7930	4,783,261	4,478,983	4,549,319		(19,152)			4.330	3.768	MON	16,700	196,634	06/20/2013	07/01/2033
3138L4-NZ-2	FANNIE MAE FN AM4007			4	1	3,852,007	111.1810	4,216,808	3,792,745	3,827,355		(4,247)			4.110	3.949	MON	13,423	158,047	06/25/2013	08/01/2028
3138L4-TR-4	FANNIE MAE FN AM4159			4	1	2,888,178	115.7100	3,245,559	2,804,907	2,866,384		(3,785)			4.390	4.144	MON	10,603	124,846	07/22/2013	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235			4	1	9,144,725	112.5480	10,044,273	8,924,404	9,063,274		(14,347)			4.440	4.192	MON	34,121	401,747	07/26/2013	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349			4	1	1,043,101	113.6870	1,140,602	1,003,283	1,028,634		(2,480)			4.720	4.253	MON	3,946	47,355	08/19/2013	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023			4	1	20,061,961	112.7790	22,541,230	19,987,010	20,022,943		(7,730)			4.290	4.259	MON	73,835	869,352	11/21/2013	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222			4	1	33,411,796	112.9040	37,646,781	33,344,066	33,363,157		(9,568)			4.200	4.189	MON	120,594	1,419,901	12/18/2013	07/01/2029
3138L9-7L-0	FNMA POOL FN AM8998			4	1	8,332,625	101.7820	8,712,573	8,560,000	8,544,943		(182)			3.170	3.188	MON	23,366	275,121	05/05/2015	06/01/2035
3138L9-EG-3	FNMA POOL FN AM8234			4	1	17,540,410	102.0330	17,841,295	17,485,767	17,499,907		(8,279)			3.030	2.987	MON	45,623	537,177	02/12/2015	04/01/2030
3138LA-EC-9	FNMA POOL FN AM9130			4	1	17,556,978	104.2180	18,582,134	17,830,000	17,596,495		9,282			3.410	3.526	MON	52,356	616,447	06/03/2015	07/25/2035
3138LC-3G-8	FNMA POOL FN AN0798			4	1	3,430,194	107.7870	3,699,039	3,431,803	3,425,503		(112)			3.630	3.651	MON	10,727	126,305	12/23/2015	01/01/2033
3138LC-PW-9	FNMA POOL FN AN0436			4	1	12,846,169	106.6620	13,557,947	12,711,113	12,795,012		(8,077)			3.720	3.629	MON	40,718	479,421	11/13/2015	12/25/2035
3138LC-TZ-8	FNMA POOL FN AN0567			4	1	1,631,040	107.6070	1,747,609	1,624,061	1,627,180		(482)			3.640	3.612	MON	4,926	59,116	11/18/2015	12/01/2033
3138LC-UX-1	FNMA POOL FN AN0597			4	1	35,422,623	111.2610	38,865,077	34,931,400	35,286,998		(24,647)			3.840	3.750	MON	115,507	1,359,996	12/03/2015	01/01/2036
3138LC-UZ-6	FNMA POOL FN AN0599			4	1	10,890,594	111.5960	11,940,740	10,700,000	10,840,998		(9,685)			3.870	3.749	MON	35,658	419,841	12/03/2015	01/01/2036
3138LC-WA-9	FNMA POOL FN AN0640			4	1	14,107,963	107.2070	15,068,190	14,055,255	14,077,328		(3,770)			3.600	3.579	MON	43,571	513,017	12/10/2015	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN0765			4	1	1,453,663	110.6300	1,556,156	1,406,629	1,444,646		(2,335)			3.910	3.553	MON	4,736	55,763	12/16/2015	01/25/2036
3138LE-XC-0	FNMA DUS FN AN2474			4	1	982,617	104.1180	987,886	948,815	975,246		(1,910)			3.350	3.024	MON	2,737	32,227	07/18/2016	08/01/2046
3138LE-ZQ-7	FNMA DUS FN AN2550			4	1	1,140,614	104.5180	1,150,093	1,100,381	1,131,932		(2,261)			3.420	3.081	MON	3,136	37,633	07/22/2016	08/01/2046
3138LG-PC-4	FNMA POOL FN AN4018			4	1	903,609	109.5840	955,574	872,000	898,194		(1,754)			3.890	3.550	MON	2,921	34,392	01/01/2017	01/01/2047
3138LH-A2-0	FNMA DUS FN AN4524			4	1	1,494,926	107.7100	1,549,187	1,438,293	1,484,384		(3,086)			3.920	3.554	MON	4,855	57,164	01/01/2017	11/01/2047
3138NJ-BD-9	FANNIE MAE FN FN0035			4	1	5,898,866	104.4200	6,863,086	6,572,555	6,053,937		26,790			3.290	4.248	MON	18,620	219,240	09/12/2013	12/01/2032
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920			4	1	112,939,660	99.8860	110,768,157	110,895,032	112,352,385		(188,332)			3.020	2.778	MON	279,086	3,349,030	08/23/2016	09/15/2041
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						425,902,530	XXX	448,570,139	421,493,746	424,250,811		(402,781)			XXX	XXX	XXX	1,300,694	15,410,216	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,047,253,185	XXX	4,434,375,286	4,078,770,025	4,062,167,049		2,504,946			XXX	XXX	XXX	42,440,403	164,010,254	XXX	XXX
00003#-AB-9	A & E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS				1	1,997,540	102.3450	2,046,900	2,000,000	1,998,989		358			3.630	3.650	FA	26,015	72,600	09/01/2015	08/22/2022
00003#-AC-7	A & E TELEVISION NETWORKS LLC SERIES C SENIOR NOTES				1	5,000,000	104.0980	5,204,900	5,000,000	5,000,000					3.780	3.780	FA	67,725	189,000	08/22/2012	08/22/2024
00036A-AB-1	AARP AARP 7 1/2 05/01/31				1FE	9,085,650	142.4950	9,974,629	7,000,000	8,411,004		(89,873)			7.500	5.132	MN	87,500	525,000	11/03/2010	05/01/2031
00037B-AC-6	ABB FINANCE USA INC ABBNVX 4 3/8 05/08/42	LS			1FE	24,883	120.1790	30,045	25,000	24,902		2			4.375	4.402	MN	161	1,094	07/29/2014	05/08/2042
00037B-AC-6	ABB FINANCE USA INC ABBNVX 4 3/8 05/08/42				1FE	38,792,837	120.1790	46,839,843	38,975,000	38,821,821		3,726			4.375	4.402	MN	251,037	1,705,156	07/29/2014	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA ABBNVX 4 06/15/21				1FE	592,994	102.9740	610,636	593,000	593,000					4.000	4.000	JD	1,054	23,720	11/29/2011	06/15/2021
001055-AD-4	AFLAC INC AFL 6.9 12/17/39				1FE	7,634,802	141.9660	10,704,259	7,540,000	7,621,339		(1,880)			6.900	6.800	JD	20,232	520,260	01/15/2010	12/17/2039
00114*-AB-9	AEP TRANSMISSION COMPANY LLC SR NOTES SERIES A TRANCHE B				1	20,000,000	106.3700	21,274,000	20,000,000	20,000,000					4.000	4.000	AO	162,222	800,000	10/18/2012	10/18/2032
00114*-AV-5	AEP TRANSMISSION COMPANY LLC Private				1	5,000,000	107.4700	5,373,500	5,000,000	5,000,000					4.530	4.530	MN	29,571	226,500	11/14/2014	11/14/2044
001192-AD-5	SOUTHERN CO GAS CAPITAL SO 6 10/01/34				2FE	992,980	125.9450	1,259,450	1,000,000	994,679		218			6.000	6.055	AO	15,000	60,000	04/15/2010	10/01/2034
001192-AK-9	SOUTHERN CO GAS CAPITAL SO 4.4 06/01/43			2	2FE	9,702,321	108.6410	10,250,259	9,435,000	9,673,529		(6,303)			4.400	4.224	JD	34,595	415,140	02/06/2015	06/01/2043
001192-AL-7	SOUTHERN CO GAS CAPITAL SO 3 7/8 11/15/25			2	2FE	14,986,500	107.4890	16,123,290	15,000,000	14,991,418		1,278			3.875	3.886	MN	74,271	581,250	11/13/2015	11/15/2025
00139P-AA-6	AIG SUNAMER GLOB FIN X AIGSGF 6.9 03/15/32				1FE	11,787,076	138.4150	15,156,410	10,950,000	11,554,302		(32,237)			6.900	6.247	MS	222,468	755,550	01/21/2011	03/15/2032
00195#-AA-9	AMAZON COM INC AMAZONCOM INC 3.57 10/31/40			4	1IF	21,169,610	97.6300	20,667,890	21,169,610	21,169,610					3.570	3.597	MON	2,099	174,243	12/16/2019	10/31/2040
00206R-DF-6	AT&T INC T 6 08/15/40			2	2FE	10,448,923	127.0570	12,705,650	10,000,000	10,412,609		(10,556)			6.000	5.657	FA	226,667	600,000	03/21/2016	08/15/2040
00206R-DG-4	AT&T INC T 6 3/8 03/01/41	LS			2FE	556,018	132.0220	687,833	521,000	553,390		(759)			6.375	5.859	MS	11,071	33,214	03/21/2016	03/01/2041
00206R-DG-4	AT&T INC T 6 3/8 03/01/41				2FE	2,112,015	132.0220	2,612,707	1,979,000	2,102,031		(2,883)			6.375	5.859	MS	42,054	126,161	03/21/2016	03/01/2041
00206R-DT-6	AT&T INC AT&T INC	O		2	2FE	1,988,020	129.4300	2,588,596	2,000,000	1,988,372		89			5.700	5.738	MS	38,000	114,000	01/31/2017	03/01/2057

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-FU-1	AT&T INC T 5.15 02/15/50			2	2FE	9,979,088	120.6780	12,067,820	10,000,000	9,980,160		750			5.150	5.163	FA	195,986	515,000	12/04/2018	02/14/2050
00206R-GM-8	AT&T INC T 6 3/8 06/01/28				2FE	5,248,980	121.5970	6,079,870	5,000,000	5,226,602		(20,488)			6.375	5.690	JD	26,563	318,750	11/26/2018	06/01/2028
00206R-GN-6	AT&T INC T 6.55 01/15/28				2FE	14,185,799	119.2620	16,553,538	13,880,000	14,158,107		(25,869)			6.550	6.226	JJ	419,215	909,140	11/26/2018	01/15/2028
00206R-GP-1	AT&T INC T 6 1/2 03/15/29				2FE	5,988,636	123.7820	7,067,929	5,710,000	5,966,769		(20,126)			6.500	5.861	MS	109,283	371,150	11/26/2018	03/15/2029
00206R-GQ-9	AT&T INC BASIC	0		2	2FE	1,981,221	111.0420	2,220,835	2,000,000	1,982,787		1,486			4.300	4.406	FA	32,489	86,000	11/26/2018	02/15/2030
00206R-GX-4	AT&T INC T 6.55 06/15/34				2FE	12,624,979	120.8840	13,297,262	11,000,000	12,548,038		(70,661)			6.550	5.157	JD	32,022	720,500	11/26/2018	06/15/2034
00206R-HS-4	AT&T INC T 3.6 07/15/25			2	2FE	4,992,380	105.5870	5,279,335	5,000,000	4,993,153		773			3.600	3.628	JJ	83,000	90,000	06/05/2019	07/15/2025
002474-A#-1	AZZ Inc				2	3,000,000	102.5030	3,075,090	3,000,000	3,000,000					5.420	5.420	JJ	72,718	162,600	01/20/2011	01/20/2021
002819-AC-4	ABBOTT LABORATORIES ABT 6.15 11/30/37		LS		1FE	292,385	140.2370	350,593	250,000	283,759		(1,144)			6.150	5.000	MN	1,324	15,375	11/01/2010	11/30/2037
002819-AC-4	ABBOTT LABORATORIES ABT 6.15 11/30/37				1FE	1,461,925	140.2370	1,752,964	1,250,000	1,418,796		(5,719)			6.150	5.000	MN	6,620	76,875	11/01/2010	11/30/2037
002824-AV-2	ABBOTT LABORATORIES ABT 6 04/01/39		LS		1FE	115,096	142.4370	142,437	100,000	112,269		(372)			6.000	5.000	AO	1,500	6,000	11/09/2010	04/01/2039
002824-AV-2	ABBOTT LABORATORIES ABT 6 04/01/39				1FE	16,852,329	142.4370	20,855,640	14,642,000	16,438,477		(54,538)			6.000	5.000	AO	219,630	878,520	11/09/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES ABT 5.3 05/27/40		LS		1FE	55,726	130.6730	67,950	52,000	55,188		(94)			5.300	4.817	MN	260	2,756	08/19/2014	05/27/2040
002824-AY-6	ABBOTT LABORATORIES ABT 5.3 05/27/40				1FE	22,753,513	130.6730	27,744,428	21,232,000	22,533,521		(38,544)			5.300	4.817	MN	106,278	1,125,296	08/19/2014	05/27/2040
002824-BN-9	ABBOTT LABORATORIES ABT 4 3/4 04/15/43			2	1FE	7,735,341	125.8070	9,435,525	7,500,000	7,721,023		(5,448)			4.750	4.541	AO	75,208	356,250	03/22/2017	04/15/2043
00287Y-AM-1	ABBVIE INC ABBV 4.4 11/06/42				2FE	19,795,291	107.9820	21,596,360	20,000,000	19,821,691		4,422			4.400	4.463	MN	134,444	880,000	08/09/2013	11/06/2042
00287Y-BF-5	ABBVIE INC BASIC			2	2FE	991,450	111.0840	1,110,836	1,000,000	992,420		791			4.250	4.354	MN	5,549	49,111	09/13/2018	11/14/2028
00287Y-BW-8	ABBVIE INC ABBV 3.2 11/21/29			2	2FE	23,994,000	101.8800	24,451,128	24,000,000	23,994,057		57			3.200	3.203	MN	85,333		11/12/2019	11/21/2029
00440E-AQ-0	CHUBB INA HOLDINGS INC CB 4.15 03/13/43		LS		1FE	250,135	116.2320	296,392	255,000	250,671		108			4.150	4.266	MS	3,175	10,583	08/12/2014	03/13/2043
00440E-AQ-0	CHUBB INA HOLDINGS INC CB 4.15 03/13/43				1FE	13,286,561	116.2320	15,743,638	13,545,000	13,315,048		5,717			4.150	4.266	MS	168,635	562,118	08/12/2014	03/13/2043
00440E-AS-6	CHUBB INA HOLDINGS INC CB 3.15 03/15/25				1FE	9,998,300	105.0430	10,504,300	10,000,000	9,999,045		166			3.150	3.152	MS	92,750	315,000	03/09/2015	03/15/2025
00507V-AK-5	ACTIVISION BLIZZARD ATVI 3.4 09/15/26			2	2FE	29,909,129	104.8650	31,459,590	30,000,000	29,932,313		8,832			3.400	3.438	MS	300,333	1,020,000	06/06/2017	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47		LS	2	2FE	1,316,668	113.8130	1,513,710	1,330,000	1,317,334		244			4.500	4.561	JD	2,660	59,850	05/30/2019	06/15/2047
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47			2	2FE	17,492,872	113.8130	20,110,722	17,670,000	17,501,721		3,241			4.500	4.561	JD	35,340	795,150	05/30/2019	06/15/2047
00751Y-AC-0	ADVANCE AUTO PARTS AAP 4 1/2 12/01/23			2	2FE	14,953,500	107.2720	16,090,860	15,000,000	14,979,247		4,740			4.500	4.539	JD	56,250	675,000	11/25/2013	12/01/2023
007924-AJ-2	AEGON N.V. AMERICAN REG SHR AEGON NV		0	2	2FE	1,000,000	108.5380	1,085,383	1,000,000	1,000,000					5.500	5.500	AO	12,222	55,000	04/04/2018	04/11/2048
007944-AC-5	ADVENT HEALTH SYSTEM ADVENT 3.378 03/01/23				1FE	2,706,505	101.3850	2,906,694	2,867,000	2,804,131		18,230			3.378	4.124	MS	32,282	96,847	02/04/2014	03/01/2023
008117-AP-8	AETNA INC AET 2 3/4 11/15/22			2	2FE	3,416,105	101.5950	3,555,829	3,500,000	3,472,001		9,194			2.750	3.043	MN	12,299	96,250	05/21/2013	11/15/2022
00817Y-AF-5	AETNA INC AET 6 5/8 06/15/36		LS		2FE	28,468	133.8160	33,454	25,000	27,732		(99)			6.625	5.600	JD	74	1,656	09/17/2010	06/15/2036
00817Y-AF-5	AETNA INC AET 6 5/8 06/15/36				2FE	7,942,642	133.8160	9,333,680	6,975,000	7,737,179		(27,646)			6.625	5.600	JD	20,537	462,094	09/17/2010	06/15/2036
00817Y-AG-3	AETNA INC AET 6 3/4 12/15/37				2FE	12,106,210	134.4350	17,476,563	13,000,000	12,256,158		19,557			6.750	7.328	JD	39,000	877,500	06/24/2009	12/15/2037
00817Y-AJ-7	AETNA INC AET 4 1/2 05/15/42			2	2FE	16,736,720	106.8940	17,637,576	16,500,000	16,713,364		(6,790)			4.500	4.401	MN	94,875	742,500	01/13/2015	05/15/2042
00817Y-AZ-1	AETNA INC AET 3 7/8 08/15/47		LS	2	2FE	156,501	101.2450	158,955	157,000	156,524		9			3.875	3.893	FA	2,298	6,084	08/07/2017	08/15/2047
00817Y-AZ-1	AETNA INC AET 3 7/8 08/15/47			2	2FE	9,811,699	101.2450	9,965,555	9,843,000	9,813,135		594			3.875	3.893	FA	144,091	381,416	08/07/2017	08/15/2047
008252-AN-8	AFFILIATED MANAGERS GROU AMG 3 1/2 08/01/25		LS		1FE	98,204	104.4730	104,473	100,000	98,938		168			3.500	3.712	FA	1,458	3,500	05/07/2015	08/01/2025
008252-AN-8	AFFILIATED MANAGERS GROU AMG 3 1/2 08/01/25				1FE	15,191,226	104.4730	16,160,944	15,469,000	15,304,706		26,029			3.500	3.712	FA	225,590	541,415	05/07/2015	08/01/2025
00846U-AJ-0	AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23		LS	2	2FE	168,555	104.8680	179,324	171,000	170,022		252			3.875	4.050	JJ	3,055	6,626	07/23/2013	07/15/2023
00846U-AJ-0	AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23			2	2FE	1,309,995	104.8680	1,393,693	1,329,000	1,321,402		1,959			3.875	4.050	JJ	23,747	51,499	07/23/2013	07/15/2023
00846U-AK-7	AGILENT TECHNOLOGIES INC A 3.05 09/22/26			2	2FE	4,981,200	102.0250	5,101,235	5,000,000	4,986,735		1,749			3.050	3.094	MS	41,938	152,500	09/15/2016	09/22/2026
00846U-AL-5	AGILENT TECHNOLOGIES INC A 2 3/4 09/15/29			2	2FE	32,487,600	99.0000	32,670,033	33,000,000	32,500,264		12,664			2.750	2.930	MS	264,688		09/17/2019	09/15/2029
008685-AB-5	AHOLD FINANCE USA LLC ADNA 6 7/8 05/01/29				2FE	13,831,720	129.9530	16,893,903	13,000,000	13,525,669		(40,481)			6.875	6.294	MN	148,958	893,750	01/13/2011	05/01/2029
00912X-AJ-3	AIR LEASE CORP AL 4 3/4 03/01/20				2	18,773,200	100.4300	18,348,506	18,270,000	18,285,063		(88,835)			4.750	4.245	MS	289,275	867,825	11/22/2013	03/01/2020
00912X-AT-1	AIR LEASE CORP AIR LEASE CORP		0	2	2FE	10,273,650	102.0780	10,616,107	10,400,000	10,330,101		17,502			3.000	3.194	MS	91,867	312,000	09/22/2016	09/15/2023
00912X-AV-6	AIR LEASE CORP AL 3 5/8 04/01/27			2	2FE	10,625,890	103.8570	11,424,237	11,000,000	10,650,989		25,099			3.625	4.136	AO	99,688	199,375	05/22/2019	04/01/2027
00914A-AE-2	AIR LEASE CORP AL 3 1/4 10/01/29			2	2FE	9,888,300	99.5020	9,950,160	10,000,000	9,891,058		2,758			3.250	3.382	AO	94,792		09/09/2019	10/01/2029
010392-EE-4	ALABAMA POWER CO SO 5.6 03/15/33		LS		1FE	164,670	124.8060	194,697	156,000	162,217		(321)			5.600	5.180	MS	2,572	8,736	07/28/2010	03/15/2033
010392-EE-4	ALABAMA POWER CO SO 5.6 03/15/33				1FE	5,113,200	124.8060	6,045,598	4,844,000	5,037,030		(9,978)			5.600	5.180	MS	79,872	271,264	07/28/2010	03/15/2033
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC			4	2PL	23,166,516	103.6310	24,007,692	23,166,516	23,166,516					4.670	4.690	MJSD	3,005	1,697,461	09/30/2019	06/30/2033

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33			4	2PL	2,862,644	101.8960	2,916,920	2,862,644	2,862,644					4.670	4.697	JAJO	22,652	48,964	08/23/2019	06/30/2033
01400E-AB-9	ALCON FINANCE CORP ALCSW 3 09/23/29			2	2FE	39,852,800	101.7050	40,682,120	40,000,000	39,856,258		3,458			3.000	3.043	MS	326,667		09/16/2019	09/23/2029
015271-AR-0	ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31			2	2FE	11,983,080	104.1470	12,497,628	12,000,000	11,983,822		742			3.375	3.389	FA	186,750		07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29	LS		2	2FE	376,410	98.5950	373,676	379,000	376,466		56			2.750	2.826	JD	3,156		09/17/2019	12/15/2029
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29			2	2FE	7,072,335	98.5950	7,020,964	7,121,000	7,073,386		1,051			2.750	2.826	JD	59,292		09/17/2019	12/15/2029
017175-AB-6	ALLEGHANY CORP	0			2FE	199,262	102.5750	205,150	200,000	199,933		90			5.625	5.674	MS	3,313	11,250	09/15/2010	09/15/2020
017175-AC-4	ALLEGHANY CORP Y 4.95 06/27/22				2FE	23,079,610	106.2760	23,380,654	22,000,000	22,363,029		(136,299)			4.950	4.242	JD	12,100	1,089,000	03/19/2014	06/27/2022
017175-AD-2	ALLEGHANY CORP Y 4.9 09/15/44			2	2FE	5,958,840	116.8540	7,011,210	6,000,000	5,962,555		762			4.900	4.944	MS	86,567	294,000	09/03/2014	09/15/2044
018522-F#-4	ALLETE INC FIRST MORTGAGE BONDS				1	7,000,000	102.4090	7,168,630	7,000,000	7,000,000					3.300	3.300	AO	48,767	231,000	04/02/2013	10/15/2028
018522-H@-4	ALLETE INC FIRST MORTGAGE BONDS				1	6,000,000	112.0750	6,724,500	6,000,000	6,000,000					4.950	4.950	MS	87,450	297,000	03/04/2014	03/15/2044
018522-K*-2	ALLETE INC ALLETE, INC				1	6,000,000	105.4580	6,327,480	6,000,000	6,000,000					3.860	3.860	MS	68,193	231,600	09/24/2015	09/16/2030
020002-AP-6	ALLSTATE CORP ALL 6 1/8 12/15/32				1FE	10,243,300	130.1250	13,012,540	10,000,000	10,176,397		(8,847)			6.125	5.928	JD	27,222	612,500	03/04/2010	12/15/2032
020002-AQ-4	ALLSTATE CORP ALL 5.35 06/01/33				1FE	4,111,131	125.0310	5,358,837	4,286,000	4,158,376		6,212			5.350	5.670	JD	19,108	229,301	07/07/2010	06/01/2033
020002-AS-0	ALLSTATE CORP ALL 5.55 05/09/35	LS			1FE	275,001	126.3080	315,770	250,000	270,339		(908)			5.550	4.785	MN	2,004	13,875	09/16/2014	05/09/2035
020002-AS-0	ALLSTATE CORP ALL 5.55 05/09/35				1FE	14,740,038	126.3080	16,925,259	13,400,000	14,490,165		(48,662)			5.550	4.785	MN	107,423	743,700	09/16/2014	05/09/2035
020002-BC-4	ALLSTATE CORP ALL 4.2 12/15/46			2	1FE	30,014,700	115.3350	34,600,350	30,000,000	30,013,603		(326)			4.200	4.197	JD	56,000	1,260,000	12/08/2016	12/15/2046
021345-AA-1	ALTA WIND HOLDINGS LLC 144A	0			2FE	1,739,906	110.5000	1,668,790	1,510,217	1,703,790		(7,587)			7.000	5.740	JD	294	106,205	08/06/2014	06/30/2035
021441-AF-7	ALTERA CORP INTC 4.1 11/15/23	LS			1FE	180,700	107.7410	197,167	183,000	181,998		233			4.100	4.255	MN	959	7,503	10/29/2013	11/15/2023
021441-AF-7	ALTERA CORP INTC 4.1 11/15/23				1FE	29,442,200	107.7410	32,125,253	29,817,000	29,653,699		38,033			4.100	4.255	MN	156,208	1,222,497	10/29/2013	11/15/2023
02209S-AL-7	ALTRIA GROUP INC BASIC	0			2FE	3,637,970	103.6020	3,626,081	3,500,000	3,571,398		(51,205)			4.750	3.187	MN	25,861	166,250	09/06/2018	05/05/2021
02209S-AM-5	ALTRIA GROUP INC MO 4 1/4 08/09/42				2FE	40,040,450	99.5980	34,859,370	35,000,000	39,600,147		(133,285)			4.250	3.411	FA	586,736	1,487,500	07/26/2016	08/09/2042
02209S-AN-3	ALTRIA GROUP INC BASIC	0			2FE	989,909	101.8920	993,448	975,000	988,677		(1,232)			2.850	2.292	FA	10,961		10/03/2019	08/09/2022
02209S-AV-5	ALTRIA GROUP INC MO 3 7/8 09/16/46	LS		2	2FE	612,763	93.0390	578,704	622,000	613,331		180			3.875	3.960	MS	7,030	24,103	09/13/2016	09/16/2046
02209S-AV-5	ALTRIA GROUP INC MO 3 7/8 09/16/46			2	2FE	9,238,737	93.0390	8,725,216	9,378,000	9,247,296		2,717			3.875	3.960	MS	105,991	363,398	09/13/2016	09/16/2046
023135-AP-1	AMAZON.COM INC AMZN 4.8 12/05/34			2	1FE	6,750,120	126.1100	7,566,570	6,000,000	6,650,256		(33,260)			4.800	3.816	JD	20,800	288,000	11/09/2016	12/05/2034
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37			2	1FE	49,068,761	113.7580	52,328,634	46,000,000	49,014,568		(55,587)			3.875	3.383	FA	638,729	1,181,875	07/30/2019	08/22/2037
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37	0		2	1FE	1,995,153	113.7580	2,275,158	2,000,000	1,995,514		174			3.875	3.383	FA	27,771	77,500	06/08/2018	08/22/2037
023135-BJ-4	AMAZON.COM INC AMAZON COM INC	0		2	1FE	992,712	118.1540	1,181,542	1,000,000	992,971		135			4.050	4.093	FA	14,513	40,500	06/08/2018	08/22/2047
023135-BM-7	AMAZON.COM INC AMZN 4 1/4 08/22/57	LS		2	1FE	179,531	120.1860	217,537	181,000	179,564		15			4.250	4.293	FA	2,756	7,693	06/08/2018	08/22/2057
023135-BM-7	AMAZON.COM INC AMZN 4 1/4 08/22/57			2	1FE	9,739,298	120.1860	11,801,083	9,819,000	9,741,104		821			4.250	4.293	FA	149,535	417,308	06/08/2018	08/22/2057
023135-BM-7	AMAZON.COM INC AMZN 4 1/4 08/22/57	0		2	1FE	1,983,766	120.1860	2,403,724	2,000,000	1,984,134		167			4.250	4.293	FA	30,458	85,000	06/08/2018	08/22/2057
02343*-AC-6	AMCOR FINANCE USA INC SERIES C SENIOR NOTE				2	9,000,000	105.0090	9,450,810	9,000,000	9,000,000					5.950	5.950	JD	23,800	535,500	12/15/2009	12/15/2021
023551-AM-6	HESS CORP HES 7 1/8 03/15/33	LS			3FE	487,191	126.7300	519,593	410,000	470,252		(3,029)			7.125	5.541	MS	8,601	29,213	07/03/2013	03/15/2033
023551-AM-6	HESS CORP HES 7 1/8 03/15/33				3FE	11,205,386	126.7300	11,950,639	9,430,000	10,815,789		(69,677)			7.125	5.541	MS	197,834	671,888	07/03/2013	03/15/2033
023608-AG-7	AMEREN CORP AEE 3.65 02/15/26			2	2FE	6,993,770	104.6130	7,322,889	7,000,000	6,995,814		600			3.650	3.661	FA	96,522	255,500	11/17/2015	02/15/2026
02360F-AB-2	UNION ELECTRIC CO AEE 5.3 08/01/37				1FE	5,061,450	124.5730	6,228,640	5,000,000	5,049,686		(1,694)			5.300	5.213	FA	110,417	265,000	07/06/2011	08/01/2037
02361D-AQ-3	AMEREN ILLINOIS CO AEE 4.15 03/15/46			2	1FE	5,137,650	113.9490	5,697,445	5,000,000	5,129,499		(2,850)			4.150	3.988	MS	61,097	207,500	11/29/2016	03/15/2046
02376*-AA-0	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE				1PL	6,006,627	104.1880	6,258,184	6,006,627	6,006,627					4.140	4.140	JD	11,052	248,674	05/22/2018	06/15/2027
02377Q-AA-8	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27				1FE	15,550,236	102.5930	15,953,454	15,550,236	15,550,236					3.375	3.375	MN	87,470	524,820	03/02/2015	05/01/2027
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27				1FE	20,855,974	105.5910	22,022,115	20,855,974	20,855,974					4.000	4.000	MS	229,416	834,239	09/10/2015	09/22/2027
02377C-AA-2	AMER AIRLINE 17-2 A PTT AAL 3.6 10/15/29				1FE	9,188,162	101.0610	9,285,621	9,188,162	9,188,162					3.600	3.600	AO	69,830	330,774	07/31/2017	10/15/2029
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC			4	2PL	4,922,273	102.7540	5,057,832	4,922,273	4,922,273					5.180	5.183	AO	53,828	254,974	07/24/2018	10/15/2023
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29				1FE	3,505,000	105.2040	3,687,393	3,505,000	3,505,000					4.000	4.000	FA	52,964	142,100	01/04/2017	02/15/2029
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC			4	2PL	4,493,704	102.3880	4,601,013	4,493,704	4,493,704					5.180	5.181	FA	87,937	232,774	07/24/2018	08/15/2023
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS				2PL	1,387,500	100.8470	1,399,252	1,387,500	1,387,500					3.930	3.930	JD	2,424	26,810	06/18/2019	06/15/2024
02507*-AD-6	AMERICAN CENTURY COMPANIES AMERICAN CENTURY COMPANIES	0			2	5,000,000	105.9730	5,298,670	5,000,000	5,000,000					3.970	3.970	AO	35,840	198,500	10/26/2017	10/26/2027

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02554C-AD-1	AMERN EAGLE NW HSG-A TAXABLE-MILITARY HSG REV BD 20				1FE	25,680,000	123.2780	29,586,672	24,000,000	25,599,907		(21,375)			5.780	5.332	JD	61,653	1,387,200	11/16/2015	12/15/2049
025816-BF-5	AMERICAN EXPRESS CO AXP 4.05 12/03/42				1FE	10,532,100	117.4020	11,740,150	10,000,000	10,488,575		(13,298)			4.050	3.731	JD	31,500	405,000	07/14/2016	12/03/2042
025932-AK-0	AMERICAN FINANCIAL GROUP AFG 3 1/2 08/15/26			2	2FE	29,953,080	102.6450	30,793,440	30,000,000	29,966,944		4,353			3.500	3.519	FA	396,667	1,050,000	08/16/2016	08/15/2026
025932-AL-8	AMERICAN FINANCIAL GROUP AFG 4 1/2 06/15/47	LS		2	2FE	99,607	109.6640	109,664	100,000	99,625		7			4.500	4.524	JD	200	4,500	05/26/2017	06/15/2047
025932-AL-8	AMERICAN FINANCIAL GROUP AFG 4 1/2 06/15/47			2	2FE	14,841,383	109.6640	16,339,906	14,900,000	14,844,175		1,006			4.500	4.524	JD	29,800	670,500	05/26/2017	06/15/2047
026874-AZ-0	AMERICAN INTL GROUP BASIC	0			2FE	1,089,310	133.5100	1,335,098	1,000,000	1,086,022		(3,141)			6.250	5.448	MN	10,417	62,500	12/11/2018	05/01/2036
026874-CY-1	AMERICAN INTL GROUP AIG 4 1/8 02/15/24	LS			2FE	669,578	107.1360	717,810	670,000	669,798		44			4.125	4.133	FA	10,441	27,638	09/25/2013	02/15/2024
026874-CY-1	AMERICAN INTL GROUP AIG 4 1/8 02/15/24				2FE	9,324,122	107.1360	9,995,770	9,330,000	9,327,194		612			4.125	4.133	FA	145,392	384,863	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INTL GROUP AIG 4 1/2 07/16/44			2	2FE	8,073,040	114.7980	9,183,816	8,000,000	8,065,755		(1,507)			4.500	4.444	JJ	165,000	360,000	07/25/2014	07/16/2044
026874-DC-8	AMERICAN INTL GROUP AIG 3 7/8 01/15/35			2	2FE	9,966,060	106.2690	10,626,920	10,000,000	9,972,215		1,337			3.875	3.900	JJ	178,681	387,500	01/13/2015	01/15/2035
03027W-AK-8	AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28			2	1FE	36,790,200	104.5510	36,592,924	35,000,000	36,695,481		(94,719)			3.652	2.659	MON	56,809	791,267	09/06/2019	03/23/2028
03027X-AB-6	AMERICAN TOWER CORP AMT 3 1/2 01/31/23				2FE	29,616,332	103.6440	31,922,260	30,800,000	30,348,573		133,588			3.500	4.007	JJ	452,161	1,078,000	01/07/2014	01/31/2023
03027X-AG-5	AMERICAN TOWER CORP AMERICAN TOWER CORP	0		2	2FE	1,001,360	106.9920	1,069,917	1,000,000	1,001,038		(169)			4.000	3.978	JD	3,333	40,000	01/26/2017	06/01/2025
030288-AA-2	AMERICAN TRANSMISSION SYSTEMS BASIC	0			2FE	913,501	105.8240	912,729	862,500	910,408		(3,092)			5.250	2.440	JJ	20,880		11/12/2019	01/15/2022
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS AMERICAN TRANSMISSION SYSTEMS				2	6,000,000	107.7350	6,464,100	6,000,000	6,000,000					4.320	4.320	AO	64,800	262,080	09/27/2018	10/01/2030
03040W-AD-7	AMERICAN WATER CAP CORP AWK 6.593 10/15/37				1FE	31,033,234	142.1060	37,567,169	26,436,000	30,289,520		(128,154)			6.593	5.314	AO	367,951	1,742,925	09/17/2013	10/15/2037
03040W-AR-6	AMERICAN WATER CAP CORP AWK 3 3/4 09/01/47			2	2FE	15,950,880	105.3570	16,857,168	16,000,000	15,953,438		943			3.750	3.767	MS	200,000	600,000	08/07/2017	09/01/2047
03063#-AB-0	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST				2PL	30,000,000	107.6830	32,304,900	30,000,000	30,000,000					4.860	4.860	JJ	700,650	866,700	12/04/2018	01/08/2029
03063#-AB-0	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST	0			2PL	1,000,000	107.6830	1,076,830	1,000,000	1,000,000					4.860	4.860	JJ	23,355	28,890	12/04/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST				2FE	20,000,000	103.9760	20,795,200	20,000,000	20,000,000					4.100	4.100	JJ	533,000		05/07/2019	01/08/2030
03073E-AN-5	AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45	LS		2	2FE	188,015	101.7470	188,232	185,000	187,783		(69)			4.250	4.149	MS	2,621	7,863	01/18/2017	03/01/2045
03073E-AN-5	AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45			2	2FE	49,610,595	101.7470	49,667,847	48,815,000	49,549,460		(18,312)			4.250	4.149	MS	691,546	2,074,638	01/18/2017	03/01/2045
03073E-AQ-8	AMERISOURCEBERGEN CORP ABC 4.3 12/15/47	LS		2	2FE	336,357	102.7100	347,159	338,000	336,420		29			4.300	4.329	JD	646	14,534	11/29/2017	12/15/2047
03073E-AQ-8	AMERISOURCEBERGEN CORP ABC 4.3 12/15/47			2	2FE	4,639,343	102.7100	4,788,331	4,662,000	4,640,213		395			4.300	4.329	JD	8,910	200,466	11/29/2017	12/15/2047
03076C-AE-6	AMERIPRISE FINANCIAL INC AMP 5.3 03/15/20				1FE	7,093,624	100.6890	6,600,151	6,555,000	6,570,764		(75,293)			5.300	4.106	MS	102,294	347,415	01/06/2012	03/15/2020
03076C-AG-1	AMERIPRISE FINANCIAL INC AMP 3.7 10/15/24				1FE	14,948,400	106.8240	16,023,660	15,000,000	14,973,303		5,003			3.700	3.741	AO	117,167	555,000	09/15/2014	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL INC AMP 2 7/8 09/15/26			2	1FE	19,978,600	102.2390	20,447,780	20,000,000	19,985,425		1,944			2.875	2.887	MS	169,306	575,000	08/08/2016	09/15/2026
031100-L#-5	AMETEK, INC				2	4,000,000	105.0760	4,203,040	4,000,000	4,000,000					3.980	3.980	MS	40,242	159,200	09/30/2014	09/30/2029
031162-AW-0	AMGEN INC AMGN 6 3/8 06/01/37	LS			2FE	1,038	133.5350	1,335	1,000	1,030		(1)			6.375	6.080	JD	5	64	08/06/2010	06/01/2037
031162-AW-0	AMGEN INC AMGN 6 3/8 06/01/37				2FE	14,479,824	133.5350	18,620,162	13,944,000	14,367,639		(14,864)			6.375	6.080	JD	74,077	888,930	08/06/2010	06/01/2037
031162-BA-7	AMGEN INC AMGN 6.4 02/01/39				2FE	15,001,509	132.9800	17,200,937	12,935,000	14,609,149		(51,510)			6.400	5.301	FA	344,933	827,840	09/13/2010	02/01/2039
031162-BH-2	AMGEN INC AMGN 5.65 06/15/42			2	2FE	9,951,000	124.0040	12,400,430	10,000,000	9,957,150		927			5.650	5.684	JD	25,111	565,000	06/27/2011	06/15/2042
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29	LS		2	2FE	84,201	111.1370	93,355	84,000	84,183		(19)			4.350	4.321	JD	305	3,268	01/08/2019	06/01/2029
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29			2	2FE	55,047,679	111.1370	61,031,830	54,916,000	55,035,536		(12,143)			4.350	4.321	JD	199,071	2,136,690	01/08/2019	06/01/2029
032654-AH-8	ANALOG DEVICES INC ADI 2 7/8 06/01/23	LS		2	2FE	657,876	101.9900	683,335	670,000	665,328		1,271			2.875	3.091	JD	1,605	19,263	01/07/2014	06/01/2023
032654-AH-8	ANALOG DEVICES INC ADI 2 7/8 06/01/23			2	2FE	35,181,634	101.9900	36,543,124	35,830,000	35,580,141		67,991			2.875	3.091	JD	85,843	1,030,113	01/07/2014	06/01/2023
032654-AM-7	ANALOG DEVICES INC BASIC	0		2	2FE	2,064,348	103.2710	2,065,420	2,000,000	2,058,913		(5,435)			3.125	2.303	JD	4,514	31,250	08/19/2019	12/05/2023
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36			2	2FE	9,744,550	107.5110	10,751,140	10,000,000	9,758,371		11,635			4.500	4.701	JD	32,500	427,500	10/22/2019	12/05/2036
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42				2FE	7,399,680	101.3880	8,111,016	8,000,000	7,468,775		13,920			3.750	4.209	JJ	138,333	300,000	07/24/2014	07/15/2042
035240-AF-7	ANHEUSER-BUSCH INBEV WOR ABIBB 5 7/8 06/15/35	LS			2FE	49,732	123.9830	61,992	50,000	49,743		4			5.875	5.916	JD	131	2,938	12/16/2016	06/15/2035
035240-AF-7	ANHEUSER-BUSCH INBEV WOR ABIBB 5 7/8 06/15/35				2FE	21,832,206	123.9830	27,214,269	21,950,000	21,837,158		1,965			5.875	5.916	JD	57,314	1,289,563	12/16/2016	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WOR ABIBB 4.95 01/15/42				2FE	5,451,247	118.0300	5,901,475	5,000,000	5,418,946		(11,151)			4.950	4.355	JJ	114,125	247,500	12/16/2016	01/15/2042
035240-AP-5	ANHEUSER-BUSCH INBEV WOR ABIBB 4 3/4 04/15/58			2	2FE	24,844,250	116.9970	29,249,125	25,000,000	24,847,062		1,381			4.750	4.785	AO	250,694	1,187,500	03/20/2018	04/15/2058
035240-AR-1	ANHEUSER-BUSCH INBEV WOR BASIC	0		2	2FE	996,410	119.0450	1,190,448	1,000,000	996,622		212			4.900	4.940	JJ	21,506	24,500	01/10/2019	01/23/2031
036752-AL-7	ANTHEM INC ANTM 2 7/8 09/15/29			2	2FE	14,901,550	99.4730	14,920,890	15,000,000	14,904,026		2,476			2.875	2.951	MS	134,167		09/17/2019	09/15/2029
037411-AR-6	APACHE CORP APA 6 01/15/37	LS			2FE	334,929	109.8290	330,584	301,000	327,712		(955)			6.000	5.208	JJ	8,328	18,060	09/10/2010	01/15/2037

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037411-AR-6	APACHE CORP APA 6 01/15/37				2FE	1,890,511	109.8290	1,865,988	1,699,000	1,849,779		(5,392)			6.000	5.208	JJ	47,006	101,940	09/10/2010	01/15/2037
037411-AW-5	APACHE CORP APA 5.1 09/01/40			2	2FE	23,422,632	101.6280	23,598,022	23,220,000	23,389,294		(5,470)			5.100	4.972	MS	394,740	1,184,220	04/25/2012	09/01/2040
037411-AW-5	APACHE CORP APA 5.1 09/01/40	0		2	2FE	3,851,863	101.6280	3,643,364	3,585,000	3,836,753		(7,549)			5.100	4.972	MS	60,945	182,835	01/04/2018	09/01/2040
037411-BD-6	APACHE CORP APA 2 5/8 01/15/23	0		2	2FE	1,973,140	99.6370	1,992,749	2,000,000	1,986,644		4,150			2.625	2.856	JJ	24,208	52,500	08/18/2016	01/15/2023
037411-BE-4	APACHE CORP APA 4 3/8 10/15/28	LS		2	2FE	13,431,149	104.3090	14,031,620	13,452,000	13,434,472		2,405			4.375	4.393	AO	124,244	673,534	08/14/2018	10/15/2028
037411-BE-4	APACHE CORP APA 4 3/8 10/15/28			2	2FE	1,545,601	104.3090	1,614,700	1,548,000	1,545,983		277			4.375	4.393	AO	14,298	77,508	08/14/2018	10/15/2028
037735-BZ-9	APPALACHIAN POWER CO AEP 5.95 05/15/33				2FE	1,057,860	126.3350	1,263,347	1,000,000	1,042,984		(2,131)			5.950	5.492	MN	7,603	59,500	06/21/2011	05/15/2033
037735-CE-5	APPALACHIAN POWER CO AEP 5.8 10/01/35				2FE	2,505,162	122.4940	3,117,482	2,545,000	2,514,117		1,160			5.800	5.919	AO	36,903	147,610	04/28/2010	10/01/2035
037735-CG-0	APPALACHIAN POWER CO AEP 6 3/8 04/01/36				2FE	8,209,473	129.4670	10,042,763	7,757,000	8,111,421		(12,762)			6.375	5.932	AO	123,627	494,509	05/24/2010	04/01/2036
037735-CK-1	APPALACHIAN POWER CO AEP 6.7 08/15/37				2FE	4,770,220	135.4770	7,044,788	5,200,000	4,844,322		9,594			6.700	7.401	FA	131,618	348,400	06/03/2009	08/15/2037
037833-BG-4	APPLE INC AAPL 3.2 05/13/25				1FE	39,860,800	105.6100	42,244,120	40,000,000	39,919,776		13,480			3.200	3.241	MN	170,667	1,280,000	05/06/2015	05/13/2025
037833-CJ-7	APPLE INC AAPL 3.35 02/09/27			2	1FE	10,000,000	106.4880	10,648,760	10,000,000	10,000,000					3.350	3.350	FA	132,139	335,000	02/02/2017	02/09/2027
03789X-AE-8	APPLEBEES/IHOP FUNDING LLC SERIES 20191A CLASS A2II	0		2	2FE	33,889,500	102.6740	33,882,420	33,000,000	33,880,892		(8,608)			4.723	4.267	MJSD	112,565	188,920	12/06/2019	06/07/2049
038222-AG-0	APPLIED MATERIALS INC AMAT 5.85 06/15/41	LS			1FE	228,013	136.5870	293,662	215,000	226,443		(303)			5.850	5.416	JD	559	12,578	07/24/2014	06/15/2041
038222-AG-0	APPLIED MATERIALS INC AMAT 5.85 06/15/41				1FE	44,313,997	136.5870	57,072,962	41,785,000	44,008,986		(58,827)			5.850	5.416	JD	108,641	2,444,423	07/24/2014	06/15/2041
038222-AK-1	APPLIED MATERIALS INC AMAT 5.1 10/01/35			2	1FE	7,198,250	126.1710	8,831,984	7,000,000	7,176,997		(8,193)			5.100	4.856	AO	89,250	357,000	03/09/2017	10/01/2035
038222-AM-7	APPLIED MATERIALS INC AMAT 4.35 04/01/47	LS		2	1FE	7,905,506	120.8640	9,572,421	7,920,000	7,906,206		260			4.350	4.361	AO	86,130	344,520	03/28/2017	04/01/2047
038222-AM-7	APPLIED MATERIALS INC AMAT 4.35 04/01/47			2	1FE	79,854	120.8640	96,691	80,000	79,861		3			4.350	4.361	AO	870	3,480	03/28/2017	04/01/2047
03842*-AZ-9	AQUA PENNSYLVANIA AQUA PENNSYLVANIA INC				1	15,000,000	100.7350	15,110,250	15,000,000	15,000,000					3.690	3.690	FA	209,100	553,500	01/31/2017	02/01/2044
03938J-AA-7	ARCH CAPITAL GRP US INC ACGL 5.144 11/01/43				2FE	40,038,228	121.7180	44,104,626	36,235,000	39,659,433		(79,337)			5.144	4.493	MN	310,655	1,863,928	01/13/2015	11/01/2043
03939C-AB-9	ARCH CAPITAL FINANCE LLC ACGL 5.031 12/15/46			2	2FE	10,000,000	125.0690	12,506,880	10,000,000	10,000,000					5.031	5.031	JD	22,360	503,100	11/29/2016	12/15/2046
039483-AT-9	ARCHER DANIELS ADM 5.935 10/01/32				1FE	8,421,825	130.9320	9,819,923	7,500,000	8,147,867		(35,577)			5.935	5.010	AO	111,281	445,125	07/27/2010	10/01/2032
039483-BE-1	ARCHER DANIELS ADM 4.535 03/26/42				1FE	4,378,954	118.8350	4,515,722	3,800,000	4,371,992		(6,962)			4.535	3.550	MS	45,476	86,165	07/25/2019	03/26/2042
03980@-AB-2	ARDENT MILLS LLC ARDENT MILLS LLC				2	5,000,000	103.4940	5,174,700	5,000,000	5,000,000					3.940	3.940	JD	8,756	197,000	12/14/2017	12/14/2029
03980@-AC-0	ARDENT MILLS LLC ARDENT MILLS LLC				2	9,000,000	104.1340	9,372,060	9,000,000	9,000,000					4.090	4.090	JD	16,360	368,100	12/14/2017	12/14/2032
04010L-AR-4	ARES CAPITAL CORP ARCC 3 5/8 01/19/22			2	2FE	14,945,850	101.7720	15,265,725	15,000,000	14,977,706		10,284			3.625	3.701	JJ	244,688	543,750	09/14/2016	01/19/2022
04010L-AU-7	ARES CAPITAL CORP ARES CAPITAL CORP	0		2	2FE	4,996,050	101.7510	5,087,533	5,000,000	4,997,676		696			3.500	3.516	FA	68,542	175,000	08/07/2017	02/10/2023
04010L-AV-5	ARES CAPITAL CORP ARES CAPITAL CORP	0		2	2FE	3,984,840	104.9160	4,196,624	4,000,000	3,988,817		1,894			4.250	4.311	MS	56,667	170,000	01/08/2018	03/01/2025
040555-CH-5	ARIZONA PUBLIC SERVICE PNW 5 1/2 09/01/35				1FE	12,895,224	122.0880	15,712,674	12,870,000	12,890,562		(814)			5.500	5.485	MS	235,950	707,850	05/09/2011	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE PNW 5.05 09/01/41			2	1FE	15,545,919	121.8960	17,620,110	14,455,000	15,369,543		(25,186)			5.050	4.580	MS	243,326	729,978	09/29/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE PNW 4 1/2 04/01/42			2	1FE	2,089,120	115.2060	2,304,120	2,000,000	2,078,609		(2,172)			4.500	4.222	AO	22,500	90,000	09/05/2014	04/01/2042
040555-CT-9	ARIZONA PUBLIC SERVICE PNW 4.35 11/15/45			2	1FE	5,076,450	113.5770	5,678,840	5,000,000	5,072,501		(1,565)			4.350	4.256	MN	27,792	217,500	03/16/2017	11/15/2045
040555-CU-6	ARIZONA PUBLIC SERVICE PNW 3 3/4 05/15/46			2	1FE	24,928,250	104.1830	26,045,725	25,000,000	24,933,533		1,453			3.750	3.766	MN	119,792	937,500	05/03/2016	05/15/2046
042735-AK-6	ARROW ELECTRONICS INC ARW 7 1/2 01/15/27				2FE	9,627,065	121.2160	12,727,701	10,500,000	9,986,333		49,808			7.500	8.420	JJ	363,125	787,500	09/10/2009	01/15/2027
042735-BC-3	ARROW ELECTRONICS INC ARW 4 1/2 03/01/23			2	2FE	4,960,100	104.8030	5,240,160	5,000,000	4,985,425		4,185			4.500	4.600	MS	75,000	225,000	02/12/2013	03/01/2023
04273W-AB-7	ARROW ELECTRONICS INC ARW 5 1/8 03/01/21	LS			2FE	97,126	102.9030	95,700	93,000	93,648		(529)			5.125	4.505	MS	1,589	4,766	05/24/2012	03/01/2021
04273W-AB-7	ARROW ELECTRONICS INC ARW 5 1/8 03/01/21				2FE	7,928,857	102.9030	7,812,388	7,592,000	7,644,867		(43,225)			5.125	4.505	MS	129,697	389,090	05/24/2012	03/01/2021
04317@-BE-7	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER & CO	0			2	1,000,000	105.2580	1,052,579	1,000,000	1,000,000					4.440	4.440	JD	2,220	44,400	06/13/2018	06/13/2030
04317@-BL-1	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER CO				2	30,000,000	106.7700	32,031,000	30,000,000	30,000,000					5.140	5.140	MS	462,600	771,000	03/13/2019	03/13/2031
045054-AF-0	ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27			2	2FE	18,180,000	103.5000	19,665,000	19,000,000	18,277,522		76,499			4.375	4.981	FA	314,028	831,250	10/02/2018	08/15/2027
04621W-AA-8	ASSURED GUARANTY US HLDG AGO 7 06/01/34				1FE	3,780,210	126.7060	4,434,707	3,500,000	3,701,553		(8,328)			7.000	6.383	JD	20,417	245,000	04/03/2006	06/01/2034
04621X-AD-0	ASSURANT INC AIZ 6 3/4 02/15/34				2FE	15,419,795	119.4720	17,323,484	14,500,000	15,230,513		(31,858)			6.750	6.207	FA	369,750	978,750	03/19/2014	02/15/2034
04621X-AF-5	ASSURANT INC AIZ 4 03/15/23				2FE	14,633,700	104.3300	15,649,515	15,000,000	14,859,036		39,990			4.000	4.316	MS	176,667	600,000	09/10/2013	03/15/2023
048303-CC-3	ATLANTIC CITY ELECTRIC EXC 5.8 05/15/34				1FE	9,771,563	124.3710	13,058,966	10,500,000	9,956,340		22,625			5.800	6.355	MN	77,817	609,000	02/25/2009	05/15/2034
049560-AG-0	ATMOS ENERGY CORP ATO 5.95 10/15/34				1FE	2,531,130	127.1430	3,108,641	2,445,000	2,510,438		(2,766)			5.950	5.680	AO	30,712	145,478	11/17/2010	10/15/2034
049560-AM-7	ATMOS ENERGY CORP ATO 4 1/8 10/15/44			2	1FE	35,358,200	112.3240	39,313,400	35,000,000	35,339,396		(8,332)			4.125	4.061	AO	304,792	1,443,750	06/05/2017	10/15/2044
052769-AB-2	AUTODESK INC ADSK 3.6 12/15/22			2	2FE	27,051,530	103.3420	27,902,205	27,000,000	27,015,706		(5,635)			3.600	3.607	JD	43,200	972,000	12/12/2012	12/15/2022

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052769-AB-2	AUTODESK INC ADSK 3.6 12/15/22	0		2	2FE	4,950,950	103.3420	5,167,075	5,000,000	4,976,438		7,402			3.600	3.607	JD	8,000	180,000	05/20/2016	12/15/2022
053015-AE-3	AUTOMATIC DATA PROCESSNG ADP 3 3/8 09/15/25			2	1FE	60,116,900	106.2060	63,723,840	60,000,000	60,069,983		(11,518)			3.375	3.351	MS	596,250	2,025,000	09/09/2015	09/15/2025
05329W-AP-7	AUTONATION INC AN 3.8 11/15/27			2	2FE	19,985,000	100.9370	20,187,480	20,000,000	19,987,833		1,303			3.800	3.809	MN	97,111	760,000	11/07/2017	11/15/2027
053332-AR-3	AUTOZONE INC AUTOZONE INC	0		2	2FE	4,163,600	104.1620	4,166,468	4,000,000	4,103,081		(18,835)			3.250	2.700	AO	27,444	130,000	09/01/2016	04/15/2025
053332-AW-2	AUTOZONE INC BASIC	0		2	2FE	997,270	107.3740	1,073,736	1,000,000	997,431		161			3.750	3.783	AO	7,604	18,750	04/04/2019	04/18/2029
05348E-AP-4	AVALONBAY COMMUNITIES AVB 3.95 01/15/21			2	1FE	5,450,004	101.7660	5,596,123	5,499,000	5,492,574		5,939			3.950	4.066	JJ	100,158	217,211	10/18/2011	01/15/2021
05348E-AT-6	AVALONBAY COMMUNITIES AVB 4.2 12/15/23			2	1FE	12,576,929	107.3910	13,343,270	12,425,000	12,491,213		(16,077)			4.200	4.045	JD	23,193	521,850	01/28/2014	12/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES AVB 3 1/2 11/15/25			2	1FE	5,980,440	106.1210	6,367,248	6,000,000	5,987,688		1,856			3.500	3.539	MN	26,833	210,000	11/04/2015	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES AVB 3.9 10/15/46			2	1FE	9,997,420	109.7240	10,972,410	10,000,000	9,997,615		28			3.900	3.901	AO	82,333	390,000	09/27/2016	10/15/2046
05348E-BA-6	AVALONBAY COMMUNITIES AVB 3.35 05/15/27			2	1FE	4,982,700	105.3370	5,266,845	5,000,000	4,986,718		1,561			3.350	3.391	MN	21,403	167,500	05/03/2017	05/15/2027
053611-AF-6	AVERY DENNISON CORP AVY 5 3/8 04/15/20				2FE	5,119,250	100.7830	5,039,155	5,000,000	5,004,634		(15,619)			5.375	5.046	AO	56,736	268,750	02/08/2011	04/15/2020
053611-AG-4	AVERY DENNISON CORP AVY 3.35 04/15/23			2	2FE	20,992,260	101.8200	21,382,137	21,000,000	20,997,201		788			3.350	3.354	AO	148,517	703,500	04/03/2013	04/15/2023
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28			2	2FE	19,900,000	113.3450	22,669,016	20,000,000	19,908,523		7,978			4.875	4.939	JD	67,708	975,000	11/29/2018	12/06/2028
05367A-AJ-2	AVIATION CAPITAL AVIATION CAPITAL GROUP CORP	0		2	2FE	2,484,100	100.6200	2,515,512	2,500,000	2,493,184		3,172			2.875	3.013	JJ	32,144	71,875	01/12/2017	01/20/2022
05379B-AL-1	AVISTA CORP AVA 6 1/4 12/01/35				1FE	510,220	132.7900	663,949	500,000	508,029		(292)			6.250	6.091	JD	2,604	31,250	06/01/2010	12/01/2035
05379B-AP-2	AVISTA CORP AVA 5 1/8 04/01/22				1FE	11,751,285	106.4990	11,182,385	10,500,000	10,864,538		(153,165)			5.125	3.506	AO	134,531	538,125	08/23/2013	04/01/2022
053807-AQ-6	AVNET INC AVT 5 7/8 06/15/20				2FE	7,858,130	101.5910	7,111,349	7,000,000	7,058,272		(124,388)			5.875	4.011	JD	18,278	411,250	09/24/2012	06/15/2020
053807-AS-2	AVNET INC AVT 4 5/8 04/15/26			2	2FE	23,826,240	106.0340	25,448,160	24,000,000	23,882,352		15,734			4.625	4.716	AO	234,333	1,110,000	03/21/2016	04/15/2026
05463H-AA-9	AXIS SPECIALTY FINANCE AXS 5 7/8 06/01/20				2FE	11,864,170	101.5630	12,167,247	11,980,000	11,973,580		14,790			5.875	6.008	JD	58,652	703,825	07/08/2010	06/01/2020
05463H-AB-7	AXIS SPECIALTY FINANCE AXS 3.9 07/15/29			2	2FE	17,885,340	104.8770	18,877,806	18,000,000	17,890,802		5,462			3.900	3.977	JJ	374,400		06/12/2019	07/15/2029
05523U-AL-4	BAE SYSTEMS HOLDINGS INC BALN 4 3/4 10/07/44				2FE	9,947,700	115.9070	11,590,690	10,000,000	9,952,393		988			4.750	0.017	AO	110,833	475,000	09/30/2014	10/07/2044
05523U-AM-2	BAE SYSTEMS HOLDINGS INC BAE SYSTEMS HOLDINGS INC	0		2	2FE	1,422,918	100.7020	1,409,829	1,400,000	1,406,348		(7,106)			2.850	2.323	JD	1,773	39,900	08/14/2017	12/15/2020
05531F-AX-1	BB&T CORPORATION BASIC	0		2	1FE	1,623,694	101.8090	1,628,944	1,600,000	1,621,863		(1,831)			2.750	2.102	AO	11,000		10/24/2019	04/01/2022
05545M-AA-0	BBA US HOLDINGS INC BBA US HOLDINGS INC	0		2	3FE	3,729,000	105.7210	3,932,806	3,720,000	3,727,418		(964)			5.375	5.337	MN	33,325	199,950	04/20/2018	05/01/2026
05564E-BL-9	BEX PORTFOLIO LLC ESS 5.2 03/15/21			2	2Z	15,112,575	102.9750	15,207,348	14,768,000	14,811,912		(44,072)			5.200	4.877	MS	226,114	767,936	01/11/2012	03/15/2021
057224-AZ-0	BAKER HUGHES INC BHI 5 1/8 09/15/40				1FE	30,057,295	117.9720	34,801,652	29,500,000	29,964,876		(13,220)			5.125	5.010	MS	445,163	1,511,875	05/25/2012	09/15/2040
057224-AZ-0	BAKER HUGHES INC BHI 5 1/8 09/15/40	0			1FE	2,090,608	117.9720	2,477,406	2,100,000	2,091,059		404			5.125	5.010	MS	31,690	107,625	02/26/2019	09/15/2040
05723K-AF-7	BAKER HUGHES A GE CO LLC BHI 4.08 12/15/47			2	1FE	30,000,000	102.5730	30,771,840	30,000,000	30,000,000					4.080	4.080	JD	54,400	1,224,000	02/01/2018	12/15/2047
058498-AV-8	BALL CORP BALL CORP	0		2	3FE	1,000,000	109.0500	1,090,500	1,000,000	1,000,000					4.875	4.875	MS	14,354	48,750	03/06/2018	03/15/2026
059165-DX-5	BALTIMORE GAS & ELECTRIC EXC 5.2 06/15/33				1FE	6,443,680	120.2550	7,816,543	6,500,000	6,459,222		1,987			5.200	5.265	JD	15,022	338,000	08/31/2010	06/15/2033
059165-EC-0	BALTIMORE GAS & ELECTRIC EXC 6.35 10/01/36				1FE	20,053,133	137.9340	23,473,625	17,018,000	19,385,195		(87,749)			6.350	5.105	AO	270,161	1,080,643	09/23/2010	10/01/2036
059165-EJ-5	BALTIMORE GAS & ELECTRIC BALTIMORE GAS & ELECTRIC	0		2	1FE	1,983,980	107.4270	2,148,543	2,000,000	1,984,675		310			3.750	3.795	FA	28,333	75,000	08/21/2017	08/15/2047
059165-EK-2	BALTIMORE GAS & ELECTRIC BASIC	0		2	1FE	999,160	115.3070	1,153,066	1,000,000	999,173		12			4.250	4.255	MS	12,514	41,910	09/17/2018	09/15/2048
05964H-AH-8	BANCO SANTANDER CEN-SPON ADR BANCO SANTANDER SA	0			1FE	1,000,000	100.8770	1,008,775	1,000,000	1,000,000					3.106	3.459	JAJO	6,730	37,373	04/09/2018	04/12/2023
05964H-AJ-4	BANCO SANTANDER CEN-SPON ADR BANCO SANTANDER SA	0			1FE	1,000,000	109.5140	1,095,135	1,000,000	1,000,000					4.379	4.379	AO	9,609	43,790	04/09/2018	04/12/2028
06051G-EU-9	BANK OF AMERICA CORP BAC 3.3 01/11/23				1FE	7,240,518	103.4650	7,533,265	7,281,000	7,267,289		4,233			3.300	3.366	JJ	113,462	240,273	01/08/2013	01/11/2023
06051G-FH-7	BANK OF AMERICA CORP	0			2FE	4,006,095	107.4700	4,298,820	4,000,000	4,003,144		(602)			4.200	4.181	FA	58,333	168,000	08/21/2014	08/26/2024
06051G-FU-8	BANK OF AMERICA CORP BANK OF AMERICA CORP	0			2FE	3,000,000	109.7290	3,291,871	3,000,000	3,000,000					4.450	4.450	MS	43,758	133,500	02/29/2016	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP BANK OF AMERICA CORP	0			1FE	1,554,390	106.3430	1,595,147	1,500,000	1,537,558		(5,329)			3.500	3.060	AO	10,500	52,500	09/20/2016	04/19/2026
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38	LS		2	1FE	85,000	114.8740	97,643	85,000	85,000					4.244	4.169	AO	671	3,607	04/19/2017	04/24/2038
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38			2	1FE	14,915,000	114.8740	17,133,442	14,915,000	14,915,000					4.244	4.169	AO	117,807	632,993	04/19/2017	04/24/2038
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38	0		2	1FE	947,276	114.8740	930,479	810,000	947,142		(133)			4.244	4.169	AO	6,398		12/23/2019	04/24/2038
06051G-HD-4	BANK OF AMERICA CORP BAC 3.419 12/20/28			2	1FE	24,997,958	104.8120	26,202,950	25,000,000	24,998,625		129			3.419	3.420	JD	26,117	854,750	05/23/2018	12/20/2028
06051G-HJ-1	BANK OF AMERICA CORP BANK OF AMERICA CORP	0		2	1FE	2,000,000	100.9120	2,018,249	2,000,000	2,000,000					2.597	2.985	MJSD	866	63,201	06/20/2018	06/25/2022
06051G-HQ-5	BANK OF AMERICA CORP BASIC	0		2	1FE	2,000,000	109.4850	2,189,695	2,000,000	2,000,000					3.974	3.974	FA	31,792	39,740	02/04/2019	02/07/2030
06406H-CQ-0	BANK OF NEW YORK MELLON BK 3.95 11/18/25			2	1FE	29,928,900	109.3050	32,791,470	30,000,000	29,960,980		5,784			3.950	3.975	MN	141,542	1,185,000	11/13/2013	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON BK 3 02/24/25			2	1FE	9,849,950	103.9630	10,396,260	10,000,000	9,915,026		14,952			3.000	3.180	FA	105,833	300,000	06/03/2015	02/24/2025
06406R-AB-3	BANK OF NY MELLON CORP BK 3.442 02/07/28			2	1FE	5,000,000	105.6840	5,284,200	5,000,000	5,000,000					3.442	3.442	FA	68,840	172,100	01/31/2017	02/07/2028

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06406R-AD-9	BANK OF NY MELLON CORP BK 3 1/4 05/16/27			2	1FE	4,997,900	105.1180	5,255,885	5,000,000	4,998,388		191			3.250	3.255	MN	20,313	162,500	05/09/2017	05/16/2027
06406R-AH-0	BANK OF NY MELLON CORP BANK OF NEW YORK MELLON CORP	0			1FE	2,993,340	110.3050	3,309,140	3,000,000	2,994,278		572			3.850	3.877	AO	20,213	115,500	04/23/2018	04/28/2028
06406R-AJ-6	BANK OF NY MELLON CORP BASIC	0			1FE	4,894,027	105.2500	5,130,919	4,875,000	4,890,243		(3,784)			3.450	3.357	FA	65,406	167,253	01/02/2019	08/11/2023
06849R-AC-6	BARRICK NA FINANCE LLC BARICK NA FINANCE LLC	0			2FE	1,583,811	139.0580	1,809,147	1,301,000	1,559,980		(7,564)			7.500	5.749	MS	28,730	97,575	08/10/2016	09/15/2038
06849R-AG-7	BARRICK NA FINANCE LLC ABXCN 5.7 05/30/41				2FE	4,477,480	120.2920	4,811,672	4,000,000	4,408,500		(10,578)			5.700	4.923	MN	19,633	228,000	05/09/2012	05/30/2041
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A			4	1	6,965,820	102.7830	7,159,679	6,965,820	6,965,820					4.000	4.000	AO	69,658	278,633	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOP			4	1	10,000,000	102.9550	10,295,500	10,000,000	10,000,000					4.100	4.100	JD	18,222	410,000	07/07/2015	06/15/2034
070101-G@-3	BASIN ELECTRIC POWER COOP			4	1FE	4,000,000	105.0570	4,202,280	4,000,000	4,000,000					4.740	4.740	JD	8,427	189,600	07/07/2015	06/15/2044
07177M-AB-9	BAXALTA INC TACHEM 4 06/23/25		LS	2	2FE	56,645	107.3520	61,191	57,000	56,769		37			4.000	4.083	JD	51	2,423	06/03/2016	06/23/2025
07177M-AB-9	BAXALTA INC TACHEM 4 06/23/25			2	2FE	5,859,258	107.3520	6,329,474	5,896,000	5,872,123		3,817			4.000	4.083	JD	5,241	250,580	06/03/2016	06/23/2025
071813-AM-1	BAXTER INTERNATIONAL INC BAX 6 5/8 02/15/28				1FE	12,535,560	125.8640	15,103,680	12,000,000	12,308,514		(28,446)			6.625	6.217	FA	300,333	795,000	05/26/2009	02/15/2028
071813-AX-7	BAXTER INTERNATIONAL INC BAX 6 1/4 12/01/37				1FE	14,311,643	133.6290	16,146,380	12,083,000	13,856,705		(60,085)			6.250	5.000	JD	62,932	755,188	10/15/2010	12/01/2037
071813-BP-3	BAXTER INTERNATIONAL INC BAX 3 1/2 08/15/46			2	1FE	8,392,050	96.7890	8,711,046	9,000,000	8,430,092		12,053			3.500	3.884	FA	119,000	315,000	09/20/2016	08/15/2046
07274E-AG-8	BAYER US FINANCE LLC BAYNGR 3 3/8 10/08/24		LS		2FE	639,661	103.0270	659,372	640,000	639,821		33			3.375	3.381	AO	4,980	21,600	06/05/2015	10/08/2024
07274E-AG-8	BAYER US FINANCE LLC BAYNGR 3 3/8 10/08/24				2FE	39,994,812	103.0270	41,227,244	40,016,000	40,004,802		2,084			3.375	3.381	AO	311,375	1,350,540	06/05/2015	10/08/2024
07274N-AC-7	BAYER US FINANCE II LLC BAYER US FINANCE II LLC	0		2	2FE	3,000,000	100.3540	3,010,625	3,000,000	3,000,000					2.577	2.965	MJSD	1,288	94,134	06/18/2018	06/25/2021
07274N-AN-3	BAYER US FINANCE II LLC BAYER US FINANCE II LLC	0		2	2FE	1,968,720	110.0120	2,200,231	2,000,000	1,970,203		990			4.625	4.747	JD	1,542	92,500	06/18/2018	06/25/2038
07274N-AZ-6	BAYER US FINANCE II LLC BAYNGR 4.2 07/15/34			2	2FE	4,967,750	101.7400	5,086,985	5,000,000	4,967,750					4.200	4.256	JJ	96,833	210,000	07/12/2018	07/15/2034
07274N-BA-0	BAYER US FINANCE II LLC BAYNGR 5 1/2 07/30/35				2FE	33,172,818	115.3240	35,614,450	30,882,000	33,039,369		(92,383)			5.500	4.851	JJ	712,431	1,698,510	07/12/2018	07/30/2035
07330M-AA-5	BRANCH BANKING & TRUST TFC 3.8 10/30/26			2	1FE	39,902,400	107.2490	42,899,520	40,000,000	39,950,739		6,203			3.800	3.821	AO	257,556	1,520,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST TFC 3 5/8 09/16/25			2	1FE	9,993,300	106.4250	10,642,450	10,000,000	9,995,884		638			3.625	3.633	MS	105,729	362,500	09/09/2015	09/16/2025
07330M-AC-1	BRANCH BANKING & TRUST TFC 2.636 09/17/29			2	1FE	15,000,000	100.2500	15,037,500	15,000,000	15,000,000					2.636	2.636	MS	114,227		09/09/2019	09/17/2029
073730-AB-9	BEAM SUNTORY INC SUNTOR 7 7/8 01/15/23				2FE	5,769,844	112.1010	6,470,458	5,772,000	5,771,613		109			7.875	7.878	JJ	209,596	454,545	10/03/2011	01/15/2023
075887-AQ-2	BECTON DICKINSON BDX 6.7 08/01/28				2FE	7,945,050	122.6860	9,201,435	7,500,000	7,763,325		(22,681)			6.700	6.167	FA	209,375	502,500	05/26/2009	08/01/2028
075887-AV-1	BECTON DICKINSON BDX 6 05/15/39				2FE	9,735,590	123.9120	11,771,631	9,500,000	9,693,041		(5,716)			6.000	5.819	MN	72,833	570,000	11/18/2010	05/15/2039
075887-AX-7	BECTON DICKINSON BDX 5 11/12/40				2FE	11,384,785	112.7520	12,927,017	11,465,000	11,398,288		1,760			5.000	5.045	MN	78,026	573,250	06/23/2011	11/12/2040
075887-BT-5	BECTON DICKINSON BASIC	0		2	2FE	3,459,844	101.6570	3,456,336	3,400,000	3,456,455		(3,388)			2.894	2.165	JD	6,833	28,940	12/26/2019	06/06/2022
075887-CE-7	BECTON DICKINSON BDX 6.7 12/01/26				2FE	18,540,474	119.5430	20,142,996	16,850,000	18,267,379		(167,131)			6.700	5.230	JD	94,079	1,128,950	05/01/2018	12/01/2026
075896-AB-6	BED BATH & BEYOND INC BBBY 4.915 08/01/34		LS	2	3FE	4,011,290	76.0000	4,550,120	5,987,000	4,074,355		63,065			4.915	8.329	FA	122,609	294,261	07/16/2014	08/01/2034
075896-AB-6	BED BATH & BEYOND INC BBBY 4.915 08/01/34			2	3FE	6,105,710	76.0000	6,925,880	9,113,000	6,201,703		95,993			4.915	8.329	FA	186,627	447,904	07/16/2014	08/01/2034
081437-AM-7	BEMIS COMPANY INC AMCR 4 1/2 10/15/21			2	2FE	16,333,393	102.9580	16,725,543	16,245,000	16,311,248		(22,145)			4.500	4.222	AO	154,328	247,736	06/13/2019	10/15/2021
081437-AP-0	BEMIS COMPANY INC AMCR 3.1 09/15/26			2	2FE	11,989,671	97.7990	11,735,904	12,000,000	11,990,711		1,040			3.100	3.113	MS	109,533	95,067	06/13/2019	09/15/2026
084423-AR-3	BERKLEY (WR) CORPORATION WRB 5 3/8 09/15/20				2FE	12,548,010	102.0200	12,752,475	12,500,000	12,504,231		(5,756)			5.375	5.325	MS	197,830	671,875	09/13/2010	09/15/2020
084423-AS-1	BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22		LS		2FE	124,525	105.4050	131,757	125,000	124,876		52			4.625	4.673	MS	1,702	5,781	03/13/2012	03/15/2022
084423-AS-1	BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22				2FE	7,346,975	105.4050	7,773,634	7,375,000	7,367,662		3,091			4.625	4.673	MS	100,433	341,094	03/13/2012	03/15/2022
084664-BL-4	BERKSHIRE HATHAWAY FIN BRK 5 3/4 01/15/40		LS		1FE	659,997	137.4310	918,036	668,000	661,342		172			5.750	5.835	JJ	17,711	38,410	01/06/2010	01/15/2040
084664-BL-4	BERKSHIRE HATHAWAY FIN BRK 5 3/4 01/15/40				1FE	4,280,103	137.4310	5,953,489	4,332,000	4,288,820		1,114			5.750	5.835	JJ	114,858	249,090	01/06/2010	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN BRK 4.4 05/15/42				1FE	33,138,056	118.2800	38,677,658	32,700,000	33,175,936		(2,036)			4.400	4.291	MN	183,847	1,324,400	07/29/2019	05/15/2042
084670-BR-8	BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC	0		2	1FE	3,989,120	102.4740	4,098,979	4,000,000	3,994,756		1,543			2.750	2.793	MS	32,389	110,000	03/08/2016	03/15/2023
090572-AP-3	BIO-RAD LABS BIO 4 7/8 12/15/20				2FE	18,861,436	102.3720	18,602,089	18,171,000	18,277,064		(106,581)			4.875	3.681	JD	39,371	885,836	11/25/2013	12/15/2020
090572-AP-3	BIO-RAD LABS BIO 4 7/8 12/15/20	0			2FE	14,298,305	102.3720	14,332,136	14,000,000	14,251,100		(47,205)			4.875	3.681	JD	30,333	341,250	11/12/2019	12/15/2020
09062X-AF-0	BIOGEN INC BIIB 4.05 09/15/25			2	1FE	19,952,800	108.6900	21,737,960	20,000,000	19,970,770		4,466			4.050	4.079	MS	238,500	810,000	09/10/2015	09/15/2025
091802-AB-4	BLACK & DECKER HOLDINGS SWK 7.05 07/01/28		LS		1FE	104,758	128.7780	128,778	100,000	102,905		(248)			7.050	6.598	JJ	3,525	7,050	02/18/2010	07/01/2028
091802-AB-4	BLACK & DECKER HOLDINGS SWK 7.05 07/01/28				1FE	4,766,489	128.7780	5,859,413	4,550,000	4,682,185		(11,283)			7.050	6.598	JJ	160,388	320,775	02/18/2010	07/01/2028
092113-AH-2	BLACK HILLS CORP BKH 4 1/4 11/30/23			2	2FE	7,022,280	106.1130	7,427,938	7,000,000	7,009,342		(2,497)			4.250	4.208	MN	25,618	297,500	01/30/2014	11/30/2023
092113-AQ-2	BLACK HILLS CORP BKH 4.35 05/01/33			2	2FE	4,977,150	109.6540	5,482,700	5,000,000	4,978,457		1,133			4.350	4.405	MN	36,250	217,500	08/14/2018	05/01/2033
092113-AQ-2	BLACK HILLS CORP BKH 4.35 05/01/33	0		2	2FE	3,970,170	109.6540	4,386,160	4,000,000	3,971,960		1,492			4.350	4.405	MN	29,000	174,000	09/21/2018	05/01/2033

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
092114-AB-3	BLACK HILLS POWER INC BKH 6 1/8 11/01/39				1FE	14,889,320	132.6860	15,922,308	12,000,000	14,429,936		(76,460)			6.125	4.547	MN	122,500	735,000	03/18/2013	11/01/2039
09256B-AL-1	BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30	LS		2	1FE	16,956,577	98.4360	16,905,467	17,174,000	16,961,971		5,394			2.500	2.641	JJ	132,383		09/03/2019	01/10/2030
09256B-AL-1	BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30			2	1FE	27,473,723	98.4360	27,390,913	27,826,000	27,482,462		8,739			2.500	2.641	JJ	214,492		09/03/2019	01/10/2030
097023-AS-4	BOEING CO BA 6 5/8 02/15/38				1FE	7,368,780	139.1760	8,350,578	6,000,000	7,096,126		(36,224)			6.625	5.072	FA	150,167	397,500	10/27/2010	02/15/2038
097023-AU-9	BOEING CO BA 6 1/8 02/15/33	LS			1FE	4,583	130.6470	5,226	4,000	4,415		(22)			6.125	5.036	FA	93	245	08/05/2010	02/15/2033
097023-AU-9	BOEING CO BA 6 1/8 02/15/33				1FE	1,141,077	130.6470	1,301,247	996,000	1,099,232		(5,441)			6.125	5.036	FA	23,046	61,005	08/05/2010	02/15/2033
097023-AX-3	BOEING CO BA 6 7/8 03/15/39	LS			1FE	98,380	146.2780	146,278	100,000	98,641		33			6.875	7.005	MS	2,024	6,875	04/06/2009	03/15/2039
097023-AX-3	BOEING CO BA 6 7/8 03/15/39				1FE	5,804,420	146.2780	8,630,373	5,900,000	5,819,825		1,934			6.875	7.005	MS	119,434	405,625	04/06/2009	03/15/2039
097023-BA-2	BOEING CO BA 5 7/8 02/15/40				1FE	5,668,900	132.5050	6,625,245	5,000,000	5,551,057		(15,609)			5.875	5.000	FA	110,972	293,750	10/15/2010	02/15/2040
097023-BK-0	BOEING CO BA 3.3 03/01/35			2	1FE	9,705,200	100.1880	10,018,760	10,000,000	9,759,254		11,849			3.300	3.506	MS	110,000	330,000	02/18/2015	03/01/2035
097023-BS-3	BOEING CO BA 3 3/8 06/15/46	LS		2	1FE	143,867	97.0230	155,237	160,000	144,783		321			3.375	3.958	JD	240	5,400	02/02/2017	06/15/2046
097023-BS-3	BOEING CO BA 3 3/8 06/15/46			2	1FE	13,343,633	97.0230	14,398,228	14,840,000	13,428,663		29,792			3.375	3.958	JD	22,260	500,850	02/02/2017	06/15/2046
097023-BV-6	BOEING CO BA 3.65 03/01/47			2	1FE	4,769,600	101.5380	5,076,905	5,000,000	4,782,005		4,443			3.650	3.912	MS	60,833	182,500	02/14/2017	03/01/2047
097023-BY-0	BOEING CO BA 3.55 03/01/38	LS		2	1FE	315,354	103.9070	343,932	331,000	316,354		546			3.550	3.892	MS	3,917	11,751	02/21/2018	03/01/2038
097023-BY-0	BOEING CO BA 3.55 03/01/38			2	1FE	6,353,756	103.9070	6,929,544	6,669,000	6,373,904		11,002			3.550	3.892	MS	78,916	236,750	02/21/2018	03/01/2038
097023-CE-3	BOEING CO BA 3 1/2 03/01/39			2	1FE	7,666,400	102.8450	8,227,600	8,000,000	7,676,482		10,082			3.500	3.799	MS	93,333	152,444	02/13/2019	03/01/2039
099724-AC-0	BORGWARNER INC BWA 7 1/8 02/15/29				2FE	4,409,292	130.1530	5,004,394	3,845,000	4,199,085		(28,730)			7.125	5.810	FA	103,495	273,956	11/01/2010	02/15/2029
099724-AH-9	BORGWARNER INC BWA 4 3/8 03/15/45			2	2FE	4,984,250	101.9130	5,095,660	5,000,000	4,985,604		308			4.375	4.394	MS	64,410	218,750	03/09/2015	03/15/2045
099724-AJ-5	BORGWARNER INC BWA 3 3/8 03/15/25	LS		2	2FE	441,963	104.3770	462,392	443,000	442,415		101			3.375	3.403	MS	4,402	14,951	06/02/2015	03/15/2025
099724-AJ-5	BORGWARNER INC BWA 3 3/8 03/15/25			2	2FE	20,962,809	104.3770	21,931,779	21,012,000	20,984,236		4,798			3.375	3.403	MS	208,807	709,155	06/02/2015	03/15/2025
10112R-AS-3	BOSTON PROPERTIES LP BXP 4 1/8 05/15/21			2	1FE	9,753,000	102.3230	10,232,300	10,000,000	9,958,151		28,969			4.125	4.443	MN	52,708	412,500	09/29/2011	05/15/2021
10112R-AU-8	BOSTON PROPERTIES LP BXP 3.85 02/01/23			2	1FE	4,988,950	104.7480	5,237,375	5,000,000	4,996,261		1,121			3.850	3.876	FA	80,208	192,500	05/31/2012	02/01/2023
10112R-AX-2	BOSTON PROPERTIES LP BXP 3.65 02/01/26	LS		2	2FE	149,562	105.8880	158,832	150,000	149,717		41			3.650	3.685	FA	2,281	5,475	01/08/2016	02/01/2026
10112R-AX-2	BOSTON PROPERTIES LP BXP 3.65 02/01/26			2	2FE	13,809,558	105.8880	14,665,460	13,850,000	13,823,831		3,773			3.650	3.685	FA	210,635	505,525	01/08/2016	02/01/2026
10112R-BC-7	BOSTON PROPERTIES LP BXP 2.9 03/15/30			2	2FE	15,003,540	99.6100	14,941,515	15,000,000	15,003,488		(52)			2.900	2.897	MS	142,583		08/19/2019	03/15/2030
101137-AN-7	BOSTON SCIENTIFIC CORP BSX 4 1/8 10/01/23	LS		2	2FE	99,745	105.9580	105,958	100,000	99,894		25			4.125	4.156	AO	1,031	4,125	11/20/2013	10/01/2023
101137-AN-7	BOSTON SCIENTIFIC CORP BSX 4 1/8 10/01/23			2	2FE	24,836,555	105.9580	26,383,517	24,900,000	24,873,709		6,344			4.125	4.156	AO	256,781	1,027,125	11/20/2013	10/01/2023
101137-AQ-0	BOSTON SCIENTIFIC CORP BASIC	0			2FE	1,033,040	103.1950	1,031,950	1,000,000	1,030,284		(2,756)			3.375	2.060	MN	4,313	16,875	10/09/2019	05/15/2022
102291-AB-7	BOWDOIN COLLEGE BOWDOI 4.061 07/01/47			2	1FE	5,000,000	115.9470	5,797,347	5,000,000	5,000,000					4.061	4.061	JJ	101,525	203,050	03/28/2017	07/01/2047
10240*-AA-7	BOWIE ACQUISITIONS BOWIE ACQUISITION 3.92 9/30/38			4	2PL	30,000,000	93.1810	27,954,300	30,000,000	30,000,000					3.920	3.921	JD	52,267		12/16/2019	09/30/2038
10334#-AG-7	BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REITS				2PL	8,000,000	104.3460	8,347,680	8,000,000	8,000,000					4.640	4.640	MS	112,391	185,600	03/13/2019	03/12/2027
10373Q-AF-7	BP CAP MARKETS AMERICA BASIC	0			1FE	500,547	101.8980	509,491	500,000	500,220		(308)			4.500	4.439	AO	5,625	22,500	12/14/2018	10/01/2020
10373Q-AV-2	BP CAP MARKETS AMERICA BPLN 3.017 01/16/27			2	1FE	5,000,000	103.4560	5,172,815	5,000,000	5,000,000					3.017	3.017	JJ	69,140	150,850	12/14/2018	01/16/2027
10510K-AC-1	BRAMBLES USA INC BXBAU 4 1/8 10/23/25			2	2FE	21,946,540	105.7030	23,254,704	22,000,000	21,966,303		5,030			4.125	4.155	AO	171,417	940,304	10/19/2015	10/23/2025
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT			4	1	11,562,500	112.5800	13,017,062	11,562,500	11,562,500					6.540	6.541	JD	2,101	756,187	11/04/2009	06/30/2024
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27	LS		2	2FE	11,407,209	99.4800	11,356,682	11,416,000	11,408,932		807			3.700	3.710	JD	10,560	422,392	05/01/2018	06/22/2027
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27			2	2FE	8,577,390	99.4800	8,539,398	8,584,000	8,578,685		607			3.700	3.710	JD	7,940	317,608	05/01/2018	06/22/2027
109641-AH-3	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC	0		2	3FE	255,000	106.0310	265,078	250,000	253,141		(610)			5.000	4.688	AO	3,125	12,500	10/05/2016	10/01/2024
110122-AP-3	BRISTOL-MYERS SQUIBB CO BMY 5 7/8 11/15/36				1FE	11,830,135	132.9890	13,963,793	10,500,000	11,538,795		(38,485)			5.875	5.000	MN	78,823	616,875	10/15/2010	11/15/2036
110122-AU-2	BRISTOL-MYERS SQUIBB CO BMY 3 1/4 08/01/42	LS			1FE	1,005,529	100.7650	1,199,108	1,190,000	1,026,580		4,276			3.250	4.197	FA	16,115	38,675	08/14/2014	08/01/2042
110122-AU-2	BRISTOL-MYERS SQUIBB CO BMY 3 1/4 08/01/42				1FE	13,845,031	100.7650	16,510,411	16,385,000	14,134,880		58,875			3.250	4.197	FA	221,880	532,513	08/14/2014	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO BMY 4 1/2 03/01/44	LS		2	1FE	13,018,691	117.6500	14,781,546	12,564,000	12,970,842		(9,782)			4.500	4.281	MS	188,460	565,380	08/06/2014	03/01/2044
110122-AX-6	BRISTOL-MYERS SQUIBB CO BMY 4 1/2 03/01/44			2	1FE	2,524,159	117.6500	2,865,954	2,436,000	2,514,881		(1,897)			4.500	4.281	MS	36,540	109,620	08/06/2014	03/01/2044
110122-BL-1	BRISTOL-MYERS SQUIBB CO BMY 4 08/15/23				1FE	24,942,596	106.6020	26,650,475	25,000,000	24,944,701		2,106			4.000	4.065	FA	377,778		11/22/2019	08/15/2023
110122-BQ-0	BRISTOL-MYERS SQUIBB CO BRISTOL MYERS 3.90 2/20/28	0		2	1FE	962,228	109.7050	1,097,051	1,000,000	962,633		405			3.900	4.452	FA	14,192		11/25/2019	02/20/2028
110122-CC-0	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39			2	1FE	3,258,960	115.4740	3,464,226	3,000,000	3,254,724		(4,236)			4.125	3.508	JD	5,500	71,844	07/09/2019	06/15/2039

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31				1FE	9,393,174	104.0890	9,777,224	9,393,174	9,393,174					4.125	4.125	MJSD	11,839	387,468	03/20/2018	09/20/2031
11120V-AC-7	BRIXMOR OPERATING PART BRX 4 1/8 06/15/26			2	2FE	10,297,990	106.1870	10,618,710	10,000,000	10,207,347		(29,101)			4.125	3.748	JD	18,333	412,500	09/21/2016	06/15/2026
11120V-AH-6	BRIXMOR OPERATING PART BRX 4 1/8 05/15/29			2	2FE	3,992,160	107.1700	4,286,784	4,000,000	3,992,595		435			4.125	4.149	MN	21,083	84,792	05/07/2019	05/15/2029
11133T-AB-9	BROADRIDGE FINANCIAL SOL BR 3.95 09/01/20	LS			2FE	44,925	101.2180	45,548	45,000	44,992		12			3.950	3.977	MS	592	1,778	09/20/2013	09/01/2020
11133T-AB-9	BROADRIDGE FINANCIAL SOL BR 3.95 09/01/20				2FE	30,284,463	101.2180	30,704,389	30,335,000	30,329,613		7,819			3.950	3.977	MS	399,411	1,198,233	09/20/2013	09/01/2020
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26			2	2FE	4,979,450	104.1750	5,208,755	5,000,000	4,985,880		1,911			3.400	3.449	JD	1,889	170,000	06/21/2016	06/27/2026
11134L-AH-2	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27			2	2FE	40,085,637	103.7970	41,518,760	40,000,000	40,069,221		(8,822)			3.875	3.846	JJ	714,722	1,550,000	02/21/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28			2	2FE	4,997,879	101.0580	5,052,910	5,000,000	4,998,820		125			3.500	3.503	JJ	80,694	175,000	02/21/2018	01/15/2028
11135F-AA-9	BROADCOM INC BASIC	0			2FE	1,997,640	101.2010	2,024,024	2,000,000	1,998,493		853			3.125	3.185	AO	13,194	32,986	03/29/2019	04/15/2021
11271R-AA-7	BROOKFIELD FINANCE LLC BAMACN 4 04/01/24			2	1FE	9,974,200	107.2890	10,728,850	10,000,000	9,983,769		3,435			4.000	4.042	AO	100,000	400,000	03/07/2017	04/01/2024
114259-AP-9	BROOKLYN UNION GAS CO NGGLN 4.504 03/10/46			2	1FE	10,000,000	114.5550	11,455,480	10,000,000	10,000,000					4.504	4.504	MS	138,873	450,400	03/07/2016	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO BROOKLYN UNION GAS CO	0		2	1FE	1,000,000	113.2980	1,132,980	1,000,000	1,000,000					4.273	4.273	MS	12,582	42,730	03/09/2018	03/15/2048
115236-AA-9	BROWN & BROWN INC BRO 4.2 09/15/24	LS		2	2FE	158,499	105.6960	168,056	159,000	158,738		49			4.200	4.239	MS	1,966	6,678	09/15/2014	09/15/2024
115236-AA-9	BROWN & BROWN INC BRO 4.2 09/15/24			2	2FE	9,810,001	105.6960	10,401,504	9,841,000	9,824,767		3,057			4.200	4.239	MS	121,700	413,322	09/15/2014	09/15/2024
115637-AM-2	BROWN-FORMAN CORP BFB 2 1/4 01/15/23			2	1FE	2,929,565	99.9490	3,278,340	3,280,000	3,153,626		38,682			2.250	3.600	JJ	34,030	73,800	08/19/2013	01/15/2023
115637-AT-7	BROWN-FORMAN CORP BFB 4 04/15/38			2	1FE	14,828,250	112.2940	16,844,160	15,000,000	14,838,744		5,837			4.000	4.084	AO	126,667	600,000	03/22/2018	04/15/2038
118230-AM-3	BUCKEYE PARTNERS LP BPL 5.85 11/15/43			2	3FE	9,858,100	90.1250	9,012,500	10,000,000	9,870,888		2,407			5.850	5.952	MN	74,750	585,000	11/06/2013	11/15/2043
118230-AS-0	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP	0		2	4FE	4,380,000	75.7500	4,545,000	6,000,000	4,380,898		923	1,588,510		6.375	6.409	JJ	168,938	382,500	01/18/2018	01/22/2078
12189L-AC-5	BURLINGTN NORTH SANTA FE BNSF 5.05 03/01/41			2	1FE	6,974,170	124.3850	8,706,922	7,000,000	6,978,343		561			5.050	5.074	MS	117,833	353,500	09/07/2010	03/01/2041
12189L-AJ-0	BURLINGTN NORTH SANTA FE BNSF 4.4 03/15/42			2	1FE	13,600,460	115.6920	14,752,980	12,752,000	13,467,551		(20,373)			4.400	4.010	MS	165,209	561,088	07/27/2012	03/15/2042
12189L-AK-7	BURLINGTN NORTH SANTA FE BNSF 4 3/8 09/01/42	LS		2	1FE	412,593	116.3200	482,729	415,000	412,873		54			4.375	4.411	MS	6,052	18,156	07/24/2014	09/01/2042
12189L-AK-7	BURLINGTN NORTH SANTA FE BNSF 4 3/8 09/01/42			2	1FE	2,570,007	116.3200	3,006,880	2,585,000	2,571,751		335			4.375	4.411	MS	37,698	113,094	07/24/2014	09/01/2042
12189L-BB-6	BURLINGTN NORTH SANTA FE BNSF 4 1/8 06/15/47	LS		2	1FE	293,605	113.2020	336,208	297,000	293,821		61			4.125	4.191	JD	545	12,251	03/06/2017	06/15/2047
12189L-BB-6	BURLINGTN NORTH SANTA FE BNSF 4 1/8 06/15/47			2	1FE	4,649,245	113.2020	5,323,867	4,703,000	4,652,657		963			4.125	4.191	JD	8,622	193,999	03/06/2017	06/15/2047
12189L-BC-4	BURLINGTN NORTH SANTA FE BNSF 4.05 06/15/48			2	1FE	4,987,250	112.9120	5,645,580	5,000,000	4,987,417		163			4.050	4.065	JD	9,000	202,500	02/26/2018	06/15/2048
12189T-AZ-7	BURLINGTN NORTH SANTA FE BNSF 6.15 05/01/37	LS			1FE	91,155	140.5880	111,065	79,000	88,584		(338)			6.150	5.088	MN	810	4,859	09/08/2010	05/01/2037
12189T-AZ-7	BURLINGTN NORTH SANTA FE BNSF 6.15 05/01/37				1FE	11,678,251	140.5880	14,228,942	10,121,000	11,348,866		(43,321)			6.150	5.088	MN	103,740	622,442	09/08/2010	05/01/2037
124857-AF-0	CBS CORP VIAC 5.9 10/15/40			2	2FE	6,491,638	121.1360	7,437,744	6,140,000	6,438,004		(7,844)			5.900	5.500	AO	76,477	362,260	08/19/2011	10/15/2040
124857-AM-5	CBS CORP VIAC 3.7 08/15/24	LS		2	2FE	25,439	105.5020	27,430	26,000	25,692		60			3.700	3.983	FA	363	962	06/17/2015	08/15/2024
124857-AM-5	CBS CORP VIAC 3.7 08/15/24			2	2FE	10,121,962	105.5020	10,914,151	10,345,000	10,222,510		23,693			3.700	3.983	FA	144,600	382,765	06/17/2015	08/15/2024
124857-AR-4	CBS CORP VIAC 2.9 01/15/27			2	2FE	4,917,500	100.0040	5,000,210	5,000,000	4,941,886		7,287			2.900	3.085	JJ	66,861	145,000	07/06/2016	01/15/2027
124857-AT-0	CBS CORP VIAC 3 3/8 02/15/28			2	2FE	9,902,700	103.0620	10,306,170	10,000,000	9,922,799		8,094			3.375	3.485	FA	127,500	337,500	06/26/2017	02/15/2028
124900-AB-7	CCL INDUSTRIES INC CCLBCN 3 1/4 10/01/26			2	2FE	23,881,680	98.5630	23,655,048	24,000,000	23,916,338		10,895			3.250	3.308	AO	195,000	780,000	09/15/2016	10/01/2026
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27	LS		2	1FE	171,507	107.3270	184,602	172,000	171,622		46			3.650	3.686	JJ	2,947	6,278	02/09/2018	01/12/2027
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27			2	1FE	19,771,143	107.3270	21,280,718	19,828,000	19,784,442		5,335			3.650	3.686	JJ	339,747	723,722	02/09/2018	01/12/2027
12508E-AG-6	CDK GLOBAL INC CDK GLOBAL INC	0		2	3FE	3,000,000	107.0740	3,212,207	3,000,000	3,000,000					5.875	5.875	JD	7,833	176,250	06/04/2018	06/15/2026
12527G-AC-7	CF INDUSTRIES INC CF 3.45 06/01/23	LS			3FE	306,158	102.8750	321,999	313,000	310,226		740			3.450	3.727	JD	900	10,799	11/19/2013	06/01/2023
12527G-AC-7	CF INDUSTRIES INC CF 3.45 06/01/23				3FE	21,405,638	102.8750	22,513,165	21,884,000	21,690,059		51,714			3.450	3.727	JD	62,917	754,998	11/19/2013	06/01/2023
12527G-AF-0	CF INDUSTRIES INC CF 5.15 03/15/34				3FE	5,968,800	111.7500	6,705,000	6,000,000	5,974,882		1,172			5.150	5.192	MS	90,983	309,000	03/06/2014	03/15/2034
12541W-AA-8	CH ROBINSON WORLDWIDE CHRW 4.2 04/15/28			2	2FE	24,752,820	109.2620	27,315,425	25,000,000	24,787,940		20,843			4.200	4.323	AO	221,667	1,050,000	04/25/2018	04/15/2028
12542R-K@-8	CHS INC				2	22,000,000	103.8900	22,855,800	22,000,000	22,000,000					4.740	4.740	JJ	451,880	1,042,800	01/25/2016	01/25/2028
125509-BN-8	CIGNA CORP CI 4 3/8 12/15/20			2	2FE	2,568,000	101.6370	2,540,918	2,500,000	2,506,585		(8,843)			4.375	4.000	JD	4,861	109,375	01/17/2012	12/15/2020
125523-AC-4	CIGNA CORP BASIC	0		2	2FE	3,500,000	100.4870	3,517,030	3,500,000	3,500,000					2.876	3.193	JAJO	21,811	28,563	08/28/2019	07/15/2023
125523-AH-3	CIGNA CORP BASIC	0		2	2FE	2,996,431	110.9310	3,327,927	3,000,000	2,996,675		244			4.375	4.390	AO	27,708	65,625	08/28/2019	10/15/2028
125523-AJ-9	CIGNA CORP CI 4.8 08/15/38	LS		2	2FE	137,779	115.2210	159,005	138,000	137,783		4			4.800	4.813	FA	2,502		08/28/2019	08/15/2038
125523-AJ-9	CIGNA CORP CI 4.8 08/15/38			2	2FE	2,857,413	115.2210	3,297,616	2,862,000	2,857,504		91			4.800	4.813	FA	51,898		08/28/2019	08/15/2038
125523-AJ-9	CIGNA CORP CI 4.8 08/15/38	0		2	2FE	2,995,192	115.2210	3,456,621	3,000,000	2,995,287		95			4.800	4.813	FA	54,400		08/28/2019	08/15/2038
125523-AK-6	CIGNA CORP BASIC	0		2	2FE	997,989	119.4190	1,194,189	1,000,000	998,071		82			4.900	4.913	JD	2,178	24,500	08/28/2019	12/15/2048

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-AN-0	CIGNA CORP CI 4 02/15/22	0		2	2FE	1,037,460	103.0900	1,030,902	1,000,000	1,033,550		(3,910)			4.000	3.540	FA	8,889		10/09/2019	02/15/2022
125523-AN-0	CIGNA CORP CI 4 02/15/22			2	2FE	9,307,556	103.0900	9,535,844	9,250,000	9,301,492		(6,064)			4.000	3.540	FA	82,222		10/11/2019	02/15/2022
125523-AW-0	CIGNA CORP CI 7 7/8 05/15/27				2FE	623,372	129.3250	814,746	630,000	623,590		218			7.875	8.061	MN	6,339	24,806	10/11/2019	05/15/2027
125523-BC-3	CIGNA CORP CI 6.15 11/15/36				2FE	17,144,389	125.6760	20,271,539	16,130,000	17,137,247		(7,142)			6.150	5.571	MN	126,755	495,998	10/11/2019	11/15/2036
125523-BN-9	CIGNA CORP CI 4 3/4 11/15/21				2FE	14,968,100	104.8390	15,725,805	15,000,000	14,971,940		3,841			4.750	4.856	MN	91,042	356,250	10/11/2019	11/15/2021
125523-BQ-2	CIGNA CORP CI 3.9 02/15/22				2FE	8,458,007	103.4920	8,589,850	8,300,000	8,443,625		(14,382)			3.900	3.051	FA	122,287		10/11/2019	02/15/2022
125523-BY-5	CIGNA CORP CI 4 1/2 02/25/26			2	2FE	7,970,662	110.2960	8,823,664	8,000,000	7,971,771		1,109			4.500	4.566	FA	126,000		10/11/2019	02/25/2026
12610#-AA-1	CBRE US CORE PARTNERS REIT CBRE US CORE PARTNERS REIT	0			21F	5,000,000	98.0960	4,904,805	5,000,000	5,000,000					3.380	3.380	AO	28,636		10/30/2019	10/30/2029
12610#-AB-9	CBRE US CORE PARTNERS REIT CBRE US CORE PARTNERS REIT	0			21F	5,000,000	98.7550	4,937,750	5,000,000	5,000,000					3.480	3.480	AO	29,483		10/30/2019	10/30/2031
126117-AS-9	CNA FINANCIAL CORP CNA 3.95 05/15/24			2	2FE	14,998,200	106.8020	16,020,315	15,000,000	14,998,805		246			3.950	3.952	MN	75,708	592,500	02/24/2014	05/15/2024
126117-AT-7	CNA FINANCIAL CORP CNA 4 1/2 03/01/26			2	2FE	20,984,790	109.6980	23,036,475	21,000,000	20,988,003		1,841			4.500	4.511	MS	315,000	945,000	11/06/2018	03/01/2026
12621E-AL-7	CNO FINANCIAL GROUP INC BASIC	0		2	2FE	1,000,000	112.2240	1,122,236	1,000,000	1,000,000					5.250	5.250	MN	4,521	24,500	05/30/2019	05/30/2029
12626P-AF-0	CRH AMERICA INC CRHID 6.4 10/15/33				2FE	10,987,972	126.4300	13,686,026	10,825,000	10,948,099		(5,530)			6.400	6.275	AO	146,258	692,800	06/23/2010	10/15/2033
12626P-AL-7	CRH AMERICA INC CRHID 5 3/4 01/15/21	LS			2FE	835,532	103.5270	865,484	836,000	835,950		46			5.750	5.756	JJ	22,166	48,070	11/30/2010	01/15/2021
12626P-AL-7	CRH AMERICA INC CRHID 5 3/4 01/15/21				2FE	4,161,668	103.5270	4,310,856	4,164,000	4,163,750		228			5.750	5.756	JJ	110,404	239,430	11/30/2010	01/15/2021
12626P-AM-5	CRH AMERICA INC CRHID 3 7/8 05/18/25	LS		2	2FE	199,754	106.6280	213,256	200,000	199,856		24			3.875	3.890	MN	926	7,750	05/12/2015	05/18/2025
12626P-AM-5	CRH AMERICA INC CRHID 3 7/8 05/18/25			2	2FE	14,781,796	106.6280	15,780,959	14,800,000	14,789,342		1,749			3.875	3.890	MN	68,501	573,500	05/12/2015	05/18/2025
12634M-AB-6	CNOOC FINANCE 2015 US CNOOC 3 1/2 05/05/25	LS			1FE	198,150	104.5920	209,183	200,000	198,930		179			3.500	3.611	MN	1,089	7,000	04/28/2015	05/05/2025
12634M-AB-6	CNOOC FINANCE 2015 US CNOOC 3 1/2 05/05/25				1FE	4,755,600	104.5920	5,020,397	4,800,000	4,774,311		4,285			3.500	3.611	MN	26,133	168,000	04/28/2015	05/05/2025
12636Y-AB-8	CRH AMERICA FINANCE INC CRHID 4.4 05/09/47			2	2FE	8,970,420	109.0240	9,812,160	9,000,000	8,971,759		523			4.400	4.420	MN	57,200	396,000	05/05/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC CRHID 4 1/2 04/04/48			2	2FE	4,932,700	109.4770	5,473,865	5,000,000	4,934,611		1,115			4.500	4.583	AO	54,375	225,000	03/27/2018	04/04/2048
126408-GH-0	CSX CORP CSX 6 10/01/36	LS			2FE	115,591	130.0990	136,604	105,000	113,308		(303)			6.000	5.282	AO	1,575	6,300	09/21/2010	10/01/2036
126408-GH-0	CSX CORP CSX 6 10/01/36				2FE	13,645,184	130.0990	16,125,734	12,395,000	13,375,703		(35,725)			6.000	5.282	AO	185,925	743,700	09/21/2010	10/01/2036
126408-GS-6	CSX CORP CSX 6.22 04/30/40	LS			2FE	116,181	135.8350	135,835	100,000	113,938		(385)			6.220	5.108	AO	1,054	6,220	10/22/2013	04/30/2040
126408-GS-6	CSX CORP CSX 6.22 04/30/40				2FE	9,526,877	135.8350	11,138,486	8,200,000	9,342,953		(31,568)			6.220	5.108	AO	86,423	510,040	10/22/2013	04/30/2040
126408-GZ-0	CSX CORP CSX 3.7 11/01/23	LS		2	2FE	295,302	105.7400	319,336	302,000	299,096		689			3.700	3.973	MN	1,862	11,174	01/03/2014	11/01/2023
126408-GZ-0	CSX CORP CSX 3.7 11/01/23			2	2FE	9,482,898	105.7400	10,254,694	9,698,000	9,604,730		22,111			3.700	3.973	MN	59,804	358,826	01/03/2014	11/01/2023
126408-HQ-9	CSX CORP CSX 2.4 02/15/30			2	2FE	14,946,600	97.6960	14,654,325	15,000,000	14,947,876		1,276			2.400	2.439	FA	109,000		09/03/2019	02/15/2030
12656*-AG-7	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES G				1	4,000,000	101.4630	4,058,520	4,000,000	4,000,000					3.200	3.200	MS	33,778	128,000	03/27/2013	03/26/2023
12656*-AH-5	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES H				1	6,000,000	102.4540	6,147,240	6,000,000	6,000,000					3.320	3.320	MS	52,567	199,200	03/27/2013	03/26/2025
12656*-AL-6	CSLB HOLDINGS INC CSLB HOLDINGS INC				1	7,000,000	99.3100	6,951,700	7,000,000	7,000,000					3.120	3.120	AO	47,320	218,400	10/13/2016	10/13/2031
12656*-AM-4	CSLB HOLDINGS INC CSLB HOLDINGS INC				1	7,000,000	99.4920	6,964,440	7,000,000	7,000,000					2.970	2.970	AO	45,045	207,900	10/13/2016	10/13/2028
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35	LS		2	2FE	73,544	114.0640	83,267	73,000	73,507		(27)			4.875	4.786	JJ	1,592	3,559	01/26/2017	07/20/2035
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35			2	2FE	20,075,556	114.0640	22,729,473	19,927,000	20,065,515		(7,421)			4.875	4.786	JJ	434,450	971,441	01/26/2017	07/20/2035
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35	0		2	2FE	1,474,727	114.0640	1,614,001	1,415,000	1,466,134		(2,325)			4.875	4.786	JJ	30,850	68,981	01/15/2016	07/20/2035
126650-CX-6	CVS HEALTH CORP CVS HEALTH CORP	0		2	2FE	4,929,700	109.2630	5,463,153	5,000,000	4,940,285		5,882			4.300	4.475	MS	57,333	215,000	03/06/2018	03/25/2028
126650-CY-4	CVS HEALTH CORP CVS HALTH CORP	0		2	2FE	2,940,420	113.6090	3,408,268	3,000,000	2,943,820		1,866			4.780	4.937	MS	38,240	143,400	03/06/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP CVS 5.05 03/25/48			2	2FE	14,914,500	118.4800	17,771,940	15,000,000	14,917,251		1,295			5.050	5.087	MS	202,000	757,500	03/06/2018	03/25/2048
12673P-AE-5	CA INC CA 4 1/2 08/15/23			2	2FE	9,953,900	105.0410	10,504,120	10,000,000	9,980,857		4,759			4.500	4.558	FA	170,000	450,000	08/13/2013	08/15/2023
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1			4	1PL	6,000,000	104.5790	6,274,740	6,000,000	6,000,000					5.300	5.336	JAJO	71,550	318,000	06/25/2018	01/10/2024
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2	0			2	4,570,675	102.8160	4,699,399	4,570,675	4,570,675					3.901	3.901	MON	10,401	178,302	09/27/2017	10/10/2039
127055-AH-4	CABOT CORP CBT 3.7 07/15/22				2FE	30,180,223	102.9660	30,426,305	29,550,000	29,734,738		(68,522)			3.700	3.441	JJ	504,156	1,093,350	11/28/2012	07/15/2022
127055-AK-7	CABOT CORP CBT 3.4 09/15/26			2	2FE	4,992,450	100.9140	5,045,710	5,000,000	4,994,661		697			3.400	3.418	MS	50,056	170,000	09/06/2016	09/15/2026
127387-AL-2	CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24			2	2FE	32,470,706	107.2430	34,819,560	32,468,000	32,480,321		(2,801)			4.375	4.364	AO	299,878	1,420,475	05/18/2018	10/15/2024
12806*-AH-4	CAITHNESS LONG ISLAND LLC			4	2PL	7,270,501	109.8350	7,985,555	7,270,501	7,270,501					5.710	5.710	JJ	191,428	415,146	01/15/2009	01/15/2032

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
130789-AF-7	CALIFORNIA WATER SERVICE CWT 5 1/2 12/01/40			2	1FE	26,028,991	125.5880	32,778,338	26,100,000	26,040,260		1,418			5.500	5.518	JD	119,625	1,435,500	06/23/2011	12/01/2040
130789-W#-3	CALIFORNIA WATER SERVICE CALIFORNIA WATER SERVICES				1	5,000,000	106.4770	5,323,850	5,000,000	5,000,000					4.310	4.310	AO	44,896	215,500	10/12/2015	10/16/2045
133131-AS-1	CAMDEN PROPERTY TRUST CPT 4 7/8 06/15/23			2	1FE	6,921,460	108.1310	7,569,184	7,000,000	6,972,553		7,109			4.875	5.000	JD	15,167	341,250	05/31/2011	06/15/2023
133131-AT-9	CAMDEN PROPERTY TRUST CPT 2.95 12/15/22			2	1FE	15,531,680	101.9800	16,316,800	16,000,000	15,831,445		52,872			2.950	3.325	JD	20,978	472,000	01/09/2014	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST CPT 4 1/4 01/15/24			2	1FE	2,495,350	107.0130	2,675,328	2,500,000	2,497,977		450			4.250	4.272	JJ	48,993	106,250	11/20/2013	01/15/2024
13342B-AD-7	CAMERON INTL CORP CAM 7 07/15/38				2FE	7,041,520	133.5900	8,461,616	6,334,000	6,916,812		(16,896)			7.000	6.155	JJ	204,447	443,380	09/28/2010	07/15/2038
13342B-AF-2	CAMERON INTL CORP CAM 5.95 06/01/41			2	2FE	5,820,001	122.6820	6,962,175	5,675,000	5,799,088		(3,079)			5.950	5.767	JD	28,139	337,663	08/24/2011	06/01/2041
13342B-AL-9	CAMERON INTL CORP CAM 4 12/15/23			2	2FE	11,241,236	103.4440	11,697,425	11,308,000	11,278,288		6,789			4.000	4.073	JD	20,103	452,320	12/26/2013	12/15/2023
134429-BA-6	CAMPBELL SOUP CO CPB 3.3 03/19/25			2	2FE	9,986,500	102.8490	10,284,860	10,000,000	9,992,407		1,313			3.300	3.316	MS	93,500	330,000	03/16/2015	03/19/2025
134429-BG-3	CAMPBELL SOUP CO CPB 4.15 03/15/28		LS	2	2FE	9,989	108.2380	10,824	10,000	9,990		1			4.150	4.164	MS	122	415	03/12/2018	03/15/2028
134429-BG-3	CAMPBELL SOUP CO CPB 4.15 03/15/28			2	2FE	14,973,061	108.2380	16,224,936	14,990,000	14,975,594		1,446			4.150	4.164	MS	183,169	622,085	03/12/2018	03/15/2028
14040*-AB-9	CAPITAL POWER LP				2YE	18,000,000	107.6390	19,375,020	18,000,000	18,000,000					5.610	5.610	JD	44,880	1,009,800	06/15/2011	06/15/2026
14040H-BF-1	CAPITAL ONE FINANCIAL CO COF 3 3/4 04/24/24		LS	2	2FE	139,288	104.9750	141,716	135,000	137,425		(525)			3.750	3.292	AO	942	5,063	04/13/2016	04/24/2024
14040H-BF-1	CAPITAL ONE FINANCIAL CO COF 3 3/4 04/24/24			2	2FE	8,221,064	104.9750	8,364,368	7,968,000	8,111,139		(31,013)			3.750	3.292	AO	55,610	298,800	04/13/2016	04/24/2024
14040H-BN-4	CAPITAL ONE FINANCIAL CO COF 3 3/4 03/09/27		LS	2	2FE	99,694	106.2090	106,209	100,000	99,769		28			3.750	3.787	MS	1,167	3,750	03/06/2017	03/09/2027
14040H-BN-4	CAPITAL ONE FINANCIAL CO COF 3 3/4 03/09/27			2	2FE	4,885,006	106.2090	5,204,221	4,900,000	4,888,671		1,348			3.750	3.787	MS	57,167	183,750	03/06/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CO CAPITAL ONE FINANCIAL CO			2	2FE	998,020	107.4280	1,074,281	1,000,000	998,344		172			3.800	3.824	JJ	15,939	38,000	01/25/2018	01/31/2028
140420-NB-2	CAPITAL ONE BANK USA NA COF 3 3/8 02/15/23				2FE	15,000,000	103.0620	15,459,315	15,000,000	15,000,000					3.375	3.375	FA	191,250	506,250	02/06/2013	02/15/2023
14149Y-AY-4	CARDINAL HEALTH INC CAH 3.2 03/15/23		LS		2FE	497,967	102.5710	511,827	499,000	498,638		106			3.200	3.224	MS	4,702	15,968	02/19/2013	03/15/2023
14149Y-AY-4	CARDINAL HEALTH INC CAH 3.2 03/15/23				2FE	6,487,543	102.5710	6,668,115	6,501,000	6,496,278		1,377			3.200	3.224	MS	61,254	208,032	02/19/2013	03/15/2023
14149Y-BM-9	CARDINAL HEALTH INC CAH 4.368 06/15/47		LS	2	2FE	10,082,199	99.1780	10,025,924	10,109,000	10,083,206		476			4.368	4.384	JD	19,625	441,561	12/04/2017	06/15/2047
14149Y-BM-9	CARDINAL HEALTH INC CAH 4.368 06/15/47			2	2FE	5,875,381	99.1780	5,842,588	5,891,000	5,875,969		277			4.368	4.384	JD	11,436	257,319	12/04/2017	06/15/2047
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CARESOURCE MANAGEMENT GROUP CO		0		1	9,738,391	110.7330	10,783,574	9,738,391	9,738,391					4.670	4.670	MON	20,213	454,783	03/27/2018	03/15/2044
141781-AC-8	CARGILL INC CARGIL 7 3/8 10/01/25				1FE	4,424,186	121.9540	4,481,791	3,675,000	4,038,170		(52,663)			7.375	5.355	AO	67,758	271,031	01/05/2011	10/01/2025
141781-AW-4	CARGILL INC CARGIL 6 5/8 09/15/37				1FE	20,209,990	140.7360	23,925,086	17,000,000	19,564,507		(85,724)			6.625	5.301	MS	331,618	1,126,250	10/27/2010	09/15/2037
141781-BC-7	CARGILL INC CARGIL 4.1 11/01/42				1FE	14,994,312	112.4600	17,201,882	15,296,000	15,028,500		6,837			4.100	4.220	MN	104,523	627,136	10/07/2014	11/01/2042
142339-AE-0	CARLISLE COS INC CSL 5 1/8 12/15/20			2	2FE	7,006,380	102.1060	7,045,328	6,900,000	6,908,066		(16,845)			5.125	4.872	JD	15,717	353,625	09/20/2012	12/15/2020
142339-AF-7	CARLISLE COS INC CSL 3 3/4 11/15/22		LS		2FE	99,720	103.1840	103,184	100,000	99,908		30			3.750	3.784	MN	479	3,750	11/15/2012	11/15/2022
142339-AF-7	CARLISLE COS INC CSL 3 3/4 11/15/22			2	2FE	19,345,735	103.1840	20,017,715	19,400,000	19,382,192		5,746			3.750	3.784	MN	92,958	727,500	11/15/2012	11/15/2022
142339-AH-3	CARLISLE COS INC CSL 3 3/4 12/01/27			2	2FE	9,960,100	104.6370	10,463,720	10,000,000	9,967,465		3,463			3.750	3.798	JD	31,250	375,000	11/13/2017	12/01/2027
143658-AF-9	CARNIVAL CORP CCL 7.2 10/01/23				1FE	5,558,438	114.9940	6,037,196	5,250,000	5,362,177		(25,627)			7.200	6.548	AO	94,500	378,000	11/10/2009	10/01/2023
143658-AH-5	CARNIVAL CORP CCL 6.65 01/15/28				1FE	17,519,011	120.2890	20,004,127	16,630,000	17,168,629		(51,204)			6.650	6.130	JJ	509,940	1,105,895	04/20/2012	01/15/2028
144141-CU-0	DUKE ENERGY PROGRESS INC DUK 6 1/8 09/15/33				1FE	17,184,939	126.1130	20,861,629	16,542,000	17,011,756		(22,973)			6.125	5.816	MS	298,330	1,013,198	11/30/2010	09/15/2033
144285-AJ-2	CARPENTER TECHNOLOGY CRS 5.2 07/15/21		LS	2	2FE	297,802	102.8150	298,164	290,000	291,354		(1,013)			5.200	4.817	JJ	6,954	15,080	01/17/2013	07/15/2021
144285-AJ-2	CARPENTER TECHNOLOGY CRS 5.2 07/15/21			2	2FE	21,186,045	102.8150	21,211,825	20,631,000	20,727,295		(72,096)			5.200	4.817	JJ	494,686	1,072,812	01/17/2013	07/15/2021
144285-AK-9	CARPENTER TECHNOLOGY CRS 4.45 03/01/23			2	2FE	9,984,700	103.6510	10,365,130	10,000,000	9,994,440		1,601			4.450	4.469	MS	148,333	445,000	02/21/2013	03/01/2023
14456#-AA-4	CARRIX INC CARRIX INC				2PL	12,000,000	105.2190	12,626,280	12,000,000	12,000,000					4.960	4.960	JJ	249,653	607,200	07/19/2017	07/31/2027
14456#-AA-4	CARRIX INC CARRIX INC		0		2PL	2,000,000	105.2190	2,104,380	2,000,000	2,000,000					4.960	4.960	JJ	41,609	101,200	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC CARRIX INC		0		2PL	8,000,000	108.7470	8,699,784	8,000,000	8,000,000					5.060	5.060	JJ	169,791	412,800	07/19/2017	07/31/2029
14456#-AF-3	CARRIX INC CARRIX 4.09 7/31/32				2PL	5,000,000	100.6150	5,030,750	5,000,000	5,000,000					4.090	4.090	JJ	23,290		11/20/2019	07/31/2032
14456#-AG-1	CARRIX INC CARRIX 4.19 7/31/34				2PL	20,000,000	100.6370	20,127,400	20,000,000	20,000,000					4.190	4.190	JJ	95,439		11/20/2019	07/31/2034
149123-BF-7	CATERPILLAR INC CAT 6 5/8 07/15/28				1FE	1,185,870	127.4280	1,274,275	1,000,000	1,111,010		(10,193)			6.625	5.011	JJ	30,549	66,250	02/16/2011	07/15/2028
149123-BN-0	CATERPILLAR INC CAT 6.05 08/15/36		LS		1FE	236,232	136.2470	280,668	206,000	229,581		(891)			6.050	5.026	FA	4,708	12,463	12/06/2010	08/15/2036
149123-BN-0	CATERPILLAR INC CAT 6.05 08/15/36				1FE	14,021,407	136.2470	16,658,872	12,227,000	13,626,629		(52,872)			6.050	5.026	FA	279,455	739,734	12/06/2010	08/15/2036
149123-BS-9	CATERPILLAR INC CAT 5.2 05/27/41				1FE	21,990,540	129.2360	28,431,832	22,000,000	21,991,998		198			5.200	5.203	MN	108,044	1,144,000	05/25/2011	05/27/2041
149123-CF-6	CATERPILLAR INC CAT 3 1/4 09/19/49		LS	2	1FE	371,588	100.0060	375,021	375,000	371,607		19			3.250	3.298	MS	3,453		09/16/2019	09/19/2049

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
149123-CF-6	CATERPILLAR INC CAT 3 1/4 09/19/49			2	1FE	32,328,113	100.0060	32,626,827	32,625,000	32,329,776		1,663			3.250	3.298	MS	300,422		09/16/2019	09/19/2049
14916R-AC-8	CATHOLIC HEALTH INITIATI CATMED 2.95 11/01/22				2FE	4,744,830	101.6790	4,970,074	4,888,000	4,833,501		18,043			2.950	3.366	MN	24,033	144,196	09/24/2014	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATI CATMED 4.2 08/01/23				2FE	4,540,782	105.1740	4,569,789	4,345,000	4,431,833		(22,321)			4.200	3.600	FA	76,038	182,490	09/24/2014	08/01/2023
14987B-AE-3	CC HOLDINGS GS V LLC/CRO CC HOLDINGS GS V LLC/CRO	0			2FE	6,439,020	104.8020	6,288,101	6,000,000	6,227,997		(65,537)			3.849	2.635	AO	48,754	230,940	08/31/2016	04/15/2023
15137T-AA-8	CENTENE CORP BASIC	0		2	3FE	3,921,875	106.3730	3,988,976	3,750,000	3,910,186		(11,689)			5.375	4.599	JD	16,797	100,781	06/12/2019	06/01/2026
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30	LS		2	2FE	1,492,053	98.4040	1,474,089	1,498,000	1,492,243		190			2.950	2.994	MS	16,817		08/12/2019	03/01/2030
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30			2	2FE	4,484,127	98.4040	4,430,139	4,502,000	4,484,698		571			2.950	2.994	MS	50,541		08/12/2019	03/01/2030
15189W-AJ-9	CENTERPOINT ENERGY CNP 4.1 09/01/47			2	2FE	6,959,190	104.8020	7,336,161	7,000,000	6,960,964		745			4.100	4.134	MS	95,667	287,000	08/21/2017	09/01/2047
15189W-AJ-9	CENTERPOINT ENERGY CNP 4.1 09/01/47	0		2	2FE	1,988,340	104.8020	2,096,046	2,000,000	1,988,847		213			4.100	4.134	MS	27,333	82,000	08/21/2017	09/01/2047
15189X-AM-0	CENTERPOINT ENER HOUSTON CNP 3.55 08/01/42			2	1FE	27,977,318	103.3060	32,800,529	31,751,000	28,440,204		85,350			3.550	4.273	FA	469,650	1,127,161	08/08/2014	08/01/2042
15189X-AN-8	CENTERPOINT ENER HOUSTON CNP 4 1/2 04/01/44			2	1FE	5,841,200	118.3200	5,916,015	5,000,000	5,778,075		(20,659)			4.500	3.527	AO	56,250	225,000	10/24/2016	04/01/2044
15189X-AS-7	CENTERPOINT ENER HOUSTON CNP 3.95 03/01/48			2	1FE	6,969,480	111.1300	7,779,100	7,000,000	6,970,501		561			3.950	3.975	MS	92,167	276,500	02/26/2018	03/01/2048
15361G-AX-3	CENTRAL HUDSON GAS & ELE FTSCN 5.716 04/01/41				1FE	15,000,000	122.6500	18,397,515	15,000,000	15,000,000					5.716	5.716	AO	214,350	857,400	12/02/2010	04/01/2041
15361G-BA-2	CENTRAL HUDSON GAS & ELE FTSCN 4.707 04/01/42				1FE	10,000,000	108.3810	10,838,130	10,000,000	10,000,000					4.707	4.707	AO	117,675	470,700	09/27/2011	04/01/2042
15361G-BB-0	CENTRAL HUDSON GAS & ELE FTSCN 4.776 04/01/42				1FE	10,000,000	109.3790	10,937,920	10,000,000	10,000,000					4.776	4.776	AO	119,400	477,600	03/27/2012	04/01/2042
15405E-AB-4	CENTRAL MAINE POWER CO AGR 5 3/8 06/10/35				1FE	4,600,000	114.8820	5,744,100	5,000,000	4,693,813		11,817			5.375	5.989	MS	89,583	268,750	10/02/2009	06/10/2035
15502#-AA-5	CENTRAL PORT LLC CENTRAL PORT LLC			4	2Z	15,000,000	95.7800	14,367,000	15,000,000	15,000,000					4.360	4.360	MN	101,733	101,733	11/05/2019	11/05/2029
16412X-A@-4	CHENIERE CORPUS CHRISTI HOLDIN CORPUS CHRISTI LNG 3.93 12/39			4	2FE	36,000,000	96.2110	34,635,982	36,000,000	36,000,000					3.930	3.931	JD	3,930	294,375	10/17/2019	12/31/2039
166754-AP-6	CHEVRON PHILLIPS CHEM CO CPCHEM 3.4 12/01/26			2	1FE	29,958,900	104.6920	31,407,570	30,000,000	29,970,338		3,734			3.400	3.416	JD	85,000	1,020,000	11/18/2016	12/01/2026
166764-AH-3	CHEVRON CORP CVX 3.191 06/24/23	LS		2	1FE	165,835	104.0530	173,769	167,000	166,551		120			3.191	3.273	JD	104	5,329	06/20/2013	06/24/2023
166764-AH-3	CHEVRON CORP CVX 3.191 06/24/23			2	1FE	47,499,385	104.0530	49,771,815	47,833,000	47,704,338		34,343			3.191	3.273	JD	29,679	1,526,351	06/20/2013	06/24/2023
166764-BD-1	CHEVRON CORP CVX 3.326 11/17/25	LS		2	1FE	1,093,208	106.5800	1,158,526	1,087,000	1,090,825		(607)			3.326	3.257	MN	4,419	36,154	11/10/2015	11/17/2025
166764-BD-1	CHEVRON CORP CVX 3.326 11/17/25			2	1FE	10,573,036	106.5800	11,204,766	10,513,000	10,549,994		(5,870)			3.326	3.257	MN	42,737	349,662	11/10/2015	11/17/2025
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO				1	5,000,000	108.2790	5,413,950	5,000,000	5,000,000					4.530	4.530	AO	44,671	226,500	10/01/2014	10/20/2044
171340-AH-5	CHURCH & DWIGHT CO INC CHD 2 7/8 10/01/22	LS			2FE	263,516	102.0900	280,748	275,000	271,171		1,303			2.875	3.409	AO	1,977	7,906	09/12/2013	10/01/2022
171340-AH-5	CHURCH & DWIGHT CO INC CHD 2 7/8 10/01/22				2FE	24,276,067	102.0900	25,863,531	25,334,000	24,981,216		120,055			2.875	3.409	AO	182,088	728,353	09/12/2013	10/01/2022
171340-AL-6	CHURCH & DWIGHT CO INC CHD 3.95 08/01/47	LS		2	2FE	297,804	109.1540	327,463	300,000	297,903		41			3.950	3.992	FA	4,937	11,850	07/20/2017	08/01/2047
171340-AL-6	CHURCH & DWIGHT CO INC CHD 3.95 08/01/47			2	2FE	9,628,996	109.1540	10,587,957	9,700,000	9,632,209		1,330			3.950	3.992	FA	159,646	383,150	07/20/2017	08/01/2047
171798-AD-3	CIMAREX ENERGY CO XEC 3.9 05/15/27			2	2FE	24,887,900	103.4660	25,866,425	25,000,000	24,910,384		10,219			3.900	3.956	MN	124,583	975,000	02/15/2018	05/15/2027
172062-AE-1	CINCINNATI FINL CORP CINF 6 1/8 11/01/34				1FE	14,457,611	132.7270	19,232,084	14,490,000	14,465,485		958			6.125	6.142	MN	147,919	887,513	06/14/2011	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC DUK 5.4 06/15/33				2FE	6,571,212	122.4100	8,274,902	6,760,000	6,622,993		6,550			5.400	5.615	JD	16,224	365,040	07/07/2010	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC DUK 5 3/8 06/15/33				2FE	4,858,918	119.6130	5,681,637	4,750,000	4,829,271		(3,986)			5.375	5.201	JD	11,347	255,313	10/12/2010	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO. 2 CTAS 6.15 08/15/36				1FE	33,209,812	133.0640	39,740,745	29,866,000	32,554,391		(100,014)			6.150	5.323	FA	693,887	1,836,759	08/15/2013	08/15/2036
17252M-AN-0	CINTAS CORPORATION NO. 2 CTAS 3.7 04/01/27			2	1FE	6,973,120	108.3760	7,586,313	7,000,000	6,979,722		2,393			3.700	3.746	AO	64,750	259,000	03/09/2017	04/01/2027
17275R-AD-4	CISCO SYSTEMS INC CSCO 5.9 02/15/39				1FE	18,004,716	140.3640	25,089,976	17,875,000	17,982,513		(3,869)			5.900	5.843	FA	398,414	1,054,625	11/18/2010	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC CSCO 5 1/2 01/15/40				1FE	10,362,700	136.3630	13,636,330	10,000,000	10,301,323		(8,335)			5.500	5.255	JJ	253,611	550,000	11/15/2010	01/15/2040
17275R-AW-2	CISCO SYSTEMS INC CSCO 3 1/2 06/15/25				1FE	25,421,150	107.4590	26,864,775	25,000,000	25,247,702		(40,928)			3.500	3.300	JD	38,889	875,000	07/07/2015	06/15/2025
17288X-AA-2	CITADEL LP CITADEL LP	0		2	2FE	2,999,580	105.8560	3,175,687	3,000,000	3,000,008		(3)			5.375	5.375	JJ	73,458	161,250	11/15/2017	01/17/2023
172967-FF-3	CITIGROUP INC C 5 3/8 08/09/20				1FE	16,121,400	101.9810	15,297,090	15,000,000	15,096,841		(154,808)			5.375	4.282	FA	318,021	806,250	05/29/2012	08/09/2020
172967-HQ-7	CITIGROUP INC	0		2	3FE	5,600,000	108.4290	6,071,996	5,600,000	5,600,000					6.300	6.300	MN	45,080	352,800	04/23/2014	12/29/2049
172967-HV-6	CITIGROUP INC	0			2FE	7,983,040	106.5410	8,523,253	8,000,000	7,991,368		1,679			4.000	4.026	FA	129,778	320,000	07/29/2014	08/05/2024
172967-KG-5	CITIGROUP INC	0			1FE	3,994,680	106.5310	4,261,246	4,000,000	3,996,561		500			3.700	3.716	JJ	69,478	148,000	01/05/2016	01/12/2026
172967-KJ-9	CITIGROUP INC CITIGROUP INC	0			2FE	1,067,620	110.0870	1,100,872	1,000,000	1,047,394		(6,691)			4.600	3.735	MS	14,311	46,000	11/02/2016	03/09/2026
172967-KR-1	CITIGROUP INC C 4 3/4 05/18/46				2FE	14,961,300	119.9430	17,991,390	15,000,000	14,964,191		669			4.750	4.766	MN	85,104	712,500	02/07/2017	05/18/2046
172967-KU-4	CITIGROUP INC C 4 1/8 07/25/28	0			2FE	4,984,550	108.5850	5,429,255	5,000,000	4,988,222		1,124			4.125	4.158	JJ	89,375	206,250	07/18/2016	07/25/2028
172967-LV-1	CITIGROUP INC BASIC	0		2	1FE	1,021,121	102.0890	1,020,887	1,000,000	1,018,947		(2,174)			3.142	2.198	JJ	13,703		10/03/2019	01/24/2023
172967-LW-9	CITIGROUP INC CITIGROUP INC	0		2	1FE	3,000,000	109.5920	3,287,762	3,000,000	3,000,000					4.075	4.075	AO	23,092	122,250	04/16/2018	04/23/2029

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1730T0-DC-0	CITIGROUP INC C Float 06/08/37				2FE	5,000,000	151.7880	7,589,400	5,000,000	5,000,000					8.825	0.000	JD	28,190	421,112	05/30/2007	06/08/2037
178180-GD-1	CITY NATIONAL BANK CITY NATIONAL BANK	0			1FE	2,652,567	106.7040	2,454,200	2,300,000	2,458,568		(59,711)			5.375	2.553	JJ	57,005	123,625	08/23/2016	07/15/2022
178566-AC-9	RBC USA HOLDCO CORP RY 5 1/4 09/15/20				1FE	9,996,800	102.2840	10,228,410	10,000,000	9,999,723		376			5.250	5.254	MS	154,583	525,000	09/10/2010	09/15/2020
18055#-AZ-5	CLARION LION PROPERTIES FUND CLARION LION PROPERTIES FUND				1	7,000,000	104.1080	7,287,560	7,000,000	7,000,000					3.870	3.870	MN	45,150	270,900	05/01/2017	05/01/2029
184692-C#-6	CLEARBRIDGE ENERGY MLP FUND				1FE	2,412,052	101.1690	2,440,249	2,412,052	2,412,052					3.460	3.460	JD	4,637	83,856	06/11/2015	06/11/2025
18539U-AB-1	CLEARWAY ENERGY OPERATIN BASIC	0		2	3FE	2,644,216	105.8130	2,751,125	2,600,000	2,642,625		(1,591)			5.750	5.414	AO	31,561		10/04/2019	10/15/2025
185508-AE-8	CLECO POWER LLC CNL 6 1/2 12/01/35				2FE	12,100,750	125.4610	15,682,650	12,500,000	12,183,760		10,812			6.500	6.762	JD	67,708	812,500	11/09/2009	12/01/2035
185508-AG-3	CLECO POWER LLC CNL 6 12/01/40				2FE	6,983,327	126.2240	7,447,222	5,900,000	6,823,949		(25,262)			6.000	4.804	JD	29,500	354,000	09/19/2012	12/01/2040
185508-B@-6	CLECO POWER LLC CLECO POWER LLC				2	9,000,000	99.0630	8,915,670	9,000,000	9,000,000					3.570	3.570	JD	13,388	321,300	12/20/2016	12/16/2028
18551P-AC-3	CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26			2	2FE	14,000,000	103.3140	14,463,988	14,000,000	14,000,000					3.743	3.743	MN	87,337	524,020	04/28/2017	05/01/2026
18683K-AC-5	CLIFFS NATURAL RESOURCES CLF 6 1/4 10/01/40	LS			4FE	195,660	84.0000	913,080	1,087,000	197,189		322			6.250	34.690	AO	16,984	67,938	10/26/2010	10/01/2040
18683K-AC-5	CLIFFS NATURAL RESOURCES CLF 6 1/4 10/01/40				4FE	2,054,340	84.0000	9,586,920	11,413,000	2,070,389		3,381			6.250	34.690	AO	178,328	713,313	10/26/2010	10/01/2040
189054-AT-6	CLOROX COMPANY CLX 3.05 09/15/22			2	2FE	25,896,502	102.3910	27,235,088	26,599,000	26,364,678		80,628			3.050	3.391	MS	238,874	811,270	09/13/2013	09/15/2022
189054-AU-3	CLOROX COMPANY CLX 3 1/2 12/15/24			2	2FE	9,026,725	105.7340	9,516,060	9,000,000	9,015,717		(2,961)			3.500	3.460	JD	14,000	315,000	01/07/2016	12/15/2024
191098-AK-8	COCA COLA BOTTL CO CONSL COKE 3.8 11/25/25			2	2FE	15,027,200	104.7850	15,717,750	15,000,000	15,017,028		(2,639)			3.800	3.778	MN	57,000	570,000	11/24/2015	11/25/2025
191216-BE-9	COCA-COLA CO/THE KO 3.2 11/01/23	LS			1FE	349,932	105.0150	367,552	350,000	349,973		7			3.200	3.202	MN	1,867	11,200	09/16/2014	11/01/2023
191216-BE-9	COCA-COLA CO/THE KO 3.2 11/01/23				1FE	19,646,168	105.0150	20,635,408	19,650,000	19,648,457		373			3.200	3.202	MN	104,800	628,800	09/16/2014	11/01/2023
19416Q-EJ-5	COLGATE-PALMOLIVE CO CL 4 08/15/45	LS			1FE	596,048	119.2430	698,766	586,000	595,267		(228)			4.000	3.899	FA	8,855	23,440	04/01/2016	08/15/2045
19416Q-EJ-5	COLGATE-PALMOLIVE CO CL 4 08/15/45				1FE	55,133,451	119.2430	64,634,638	54,204,000	55,061,144		(21,050)			4.000	3.899	FA	819,083	2,168,160	04/01/2016	08/15/2045
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32	LS			1FE	26,705	143.6830	28,737	20,000	24,674		(269)			7.630	4.962	MN	131	1,526	10/14/2010	04/15/2032
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32				1FE	20,002,195	143.6830	21,523,743	14,980,000	18,481,112		(201,280)			7.630	4.962	MN	98,423	1,142,974	10/14/2010	04/15/2032
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32	0			1FE	3,933,270	143.6830	4,310,496	3,000,000	3,871,821		(52,045)			7.630	4.962	MN	19,711	228,900	10/19/2018	04/15/2032
195869-AP-7	COLONIAL PIPELINE CO COLPLN 3 3/4 10/01/25			2	1FE	30,460,080	106.4090	32,454,715	30,500,000	30,475,454		3,752			3.750	3.766	AO	285,938	1,143,750	09/16/2015	10/01/2025
19828J-AA-6	COLUMBIA PROPERTY TRUST CXP 4.15 04/01/25			2	2FE	14,978,850	104.8720	15,730,800	15,000,000	14,988,081		1,992			4.150	4.167	AO	155,625	622,500	03/09/2015	04/01/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST CXP 3.65 08/15/26	LS		2	2FE	158,159	101.9550	161,188	158,000	158,107		(16)			3.650	3.637	FA	2,179	5,767	08/04/2016	08/15/2026
19828J-AB-4	COLUMBIA PROPERTY TRUST CXP 3.65 08/15/26			2	2FE	14,856,961	101.9550	15,132,102	14,842,000	14,852,087		(1,507)			3.650	3.637	FA	204,655	541,733	08/04/2016	08/15/2026
20030N-AF-8	COMCAST CORP CMCSA 5.65 06/15/35				1FE	8,260,805	131.3660	11,166,093	8,500,000	8,315,920		7,058			5.650	5.864	JD	21,344	480,250	06/23/2011	06/15/2035
20030N-AK-7	COMCAST CORP CMCSA 6 1/2 11/15/35				1FE	7,608,300	141.0280	10,577,108	7,500,000	7,581,837		(2,939)			6.500	6.389	MN	62,292	487,500	01/08/2009	11/15/2035
20030N-AX-9	COMCAST CORP	0			1FE	204,198	141.6870	283,374	200,000	203,470		(99)			6.400	6.240	MN	1,636	12,800	03/02/2010	05/15/2038
20030N-BH-3	COMCAST CORP CMCSA 4 1/4 01/15/33				1FE	5,835,180	114.7340	6,884,058	6,000,000	5,873,805		6,483			4.250	4.456	JJ	117,583	255,000	07/24/2014	01/15/2033
20030N-BP-5	COMCAST CORP CMCSA 4.4 08/15/35			2	1FE	4,340,320	117.1390	4,685,544	4,000,000	4,290,343		(14,028)			4.400	3.766	FA	66,489	176,000	03/22/2016	08/15/2035
20030N-BS-9	COMCAST CORP CMCSA 3.15 03/01/26			2	1FE	4,990,600	104.5550	5,227,770	5,000,000	4,993,854		889			3.150	3.172	MS	52,500	157,500	02/16/2016	03/01/2026
20030N-BU-4	COMCAST CORP CMCSA 3.4 07/15/46			2	1FE	4,434,600	100.6030	5,030,170	5,000,000	4,466,160		11,034			3.400	4.061	JJ	78,389	170,000	01/06/2017	07/15/2046
20030N-CJ-8	COMCAST CORP CMCSA 3.9 03/01/38			2	1FE	4,975,750	110.5000	5,525,000	5,000,000	4,977,446		837			3.900	3.935	MS	65,000	195,000	02/01/2018	03/01/2038
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38	0		2	1FE	1,998,680	118.8090	2,376,184	2,000,000	1,998,760		59			4.600	4.605	AO	19,422	94,556	10/02/2018	10/15/2038
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38			2	1FE	15,989,440	118.8090	19,009,472	16,000,000	15,990,083		471			4.600	4.605	AO	155,378	756,444	10/03/2018	10/15/2038
20030N-CU-3	COMCAST CORP BASIC	0		2	1FE	999,100	114.4760	1,144,755	1,000,000	999,224		112			4.250	4.259	AO	8,972	43,681	12/11/2018	10/15/2030
200340-AQ-0	COMERICA INC CMA 3.8 07/22/26				1FE	13,056,564	105.3760	13,631,439	12,936,000	13,010,719		(9,896)			3.800	3.700	JJ	217,109	491,568	12/23/2014	07/22/2026
200340-AT-4	COMERICA INC CMA 4 02/01/29			2	1FE	21,474,200	108.6670	21,733,320	20,000,000	21,416,366		(57,834)			4.000	3.079	FA	333,333		07/18/2019	02/01/2029
202795-HG-8	COMMONWEALTH EDISON CO EXC 5 7/8 02/01/33				1FE	6,012,168	128.7670	6,892,903	5,353,000	5,860,319		(27,153)			5.875	4.886	FA	131,037	314,489	08/21/2013	02/01/2033
202795-HT-0	COMMONWEALTH EDISON CO EXC 6.45 01/15/38				1FE	9,967,820	142.2610	14,226,140	10,000,000	9,974,174		738			6.450	6.474	JJ	297,417	645,000	01/10/2008	01/15/2038
202795-JH-4	COMMONWEALTH EDISON CO COMMONWEALTH EDISON CO	0		2	1FE	816,785	101.2450	819,070	809,000	816,759		(26)			2.550	2.383	JD	917		12/23/2019	06/15/2026
20449E-BT-2	COMPASS BANK BCOMPS 5 1/2 04/01/20				2FE	6,531,413	100.7890	6,354,728	6,305,000	6,315,111		(39,495)			5.500	4.843	AO	86,694	346,775	10/22/2013	04/01/2020
205887-AF-9	CONAGRA BRANDS INC CAG 7 1/8 10/01/26				2FE	4,628,197	123.0130	5,262,509	4,278,000	4,443,928		(19,117)			7.125	6.408	AO	76,202	304,808	11/02/2005	10/01/2026
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38	LS			2FE	405,942	118.7140	470,109	396,000	405,794		(155)			5.300	5.087	MN	3,498	17,105	06/14/2019	11/01/2038
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38			2	2FE	25,221,708	118.7140	29,208,491	24,604,000	25,212,486		(9,616)			5.300	5.087	MN	217,335	1,062,770	06/14/2019	11/01/2038
20605P-AJ-0	CONCHO RESOURCES INC CXO 4 7/8 10/01/47			2	2FE	25,284,400	116.5000	29,125,000	25,000,000	25,273,885		(4,871)			4.875	4.802	AO	304,688	1,218,750	09/14/2017	10/01/2047

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
207597-EF-8	CONNECTICUT LIGHT & PWR ES 2 1/2 01/15/23			2	1FE	6,857,934	101.2690	7,397,679	7,305,000	7,147,674		48,495			2.500	3.250	JJ	84,210	182,625	06/20/2013	01/15/2023
207597-EG-6	CONNECTICUT LIGHT & PWR ES 4.3 04/15/44	LS		2	1FE	165,626	117.5910	188,146	160,000	165,030		(123)			4.300	4.092	AO	1,452	6,880	09/04/2014	04/15/2044
207597-EG-6	CONNECTICUT LIGHT & PWR ES 4.3 04/15/44			2	1FE	3,053,722	117.5910	3,468,943	2,950,000	3,042,736		(2,271)			4.300	4.092	AO	26,779	126,850	09/04/2014	04/15/2044
20825C-AF-1	CONOCOPHILLIPS COP 5.9 10/15/32				1FE	3,410,140	130.7410	3,922,239	3,000,000	3,322,219		(18,011)			5.900	4.766	AO	37,367	177,000	07/20/2015	10/15/2032
20826F-AF-3	CONOCOPHILLIPS COMPANY COP 4.15 11/15/34			2	1FE	10,995,490	111.8830	12,307,075	11,000,000	10,996,353		174			4.150	4.153	MN	58,331	456,500	11/06/2014	11/15/2034
20826F-AH-9	CONOCOPHILLIPS COMPANY BASIC	0			1FE	2,027,143	101.5150	2,030,295	2,000,000	2,024,634		(2,510)			1.910	1.634	FMAN	4,987	15,630	10/03/2019	05/15/2022
209111-EF-6	CONSOLIDATED EDISON CO O ED 5.7 02/01/34				1FE	4,503,209	125.0430	5,263,047	4,209,000	4,425,047		(10,210)			5.700	5.182	FA	99,964	239,913	08/02/2010	02/01/2034
209111-EL-3	CONSOLIDATED EDISON CO O ED 5.85 03/15/36	LS			1FE	88,335	130.2150	104,172	80,000	86,425		(250)			5.850	5.115	MS	1,378	4,680	08/06/2010	03/15/2036
209111-EL-3	CONSOLIDATED EDISON CO O ED 5.85 03/15/36				1FE	4,687,287	130.2150	5,527,610	4,245,000	4,585,903		(13,253)			5.850	5.115	MS	73,120	248,333	08/06/2010	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON CO O ED 5.7 12/01/36				1FE	5,988,730	128.8700	7,087,861	5,500,000	5,882,660		(14,008)			5.700	5.082	JD	26,125	313,500	09/16/2010	12/01/2036
209111-FC-2	CONSOLIDATED EDISON CO O ED 3.95 03/01/43			2	1FE	14,972,257	108.2540	16,903,893	15,615,000	15,042,947		14,384			3.950	4.199	MS	205,597	616,793	08/20/2014	03/01/2043
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27			2	2FE	13,988,540	104.2270	14,591,836	14,000,000	13,991,166		1,022			3.500	3.510	MN	70,778	490,000	05/03/2017	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC	0		2	2FE	1,996,140	105.0960	2,101,922	2,000,000	1,996,782		335			3.600	3.623	FA	27,200	72,000	01/29/2018	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC	0		2	2FE	996,560	104.7600	1,047,605	1,000,000	996,685		62			4.100	4.120	FA	15,489	41,000	01/29/2018	02/15/2048
210371-AL-4	EXELON CORP EXC 5.15 12/01/20			2	2FE	3,071,727	102.0050	2,861,243	2,805,000	2,829,838		(35,896)			5.150	3.800	JD	12,038	144,458	05/18/2012	12/01/2020
210518-CP-9	CONSUMERS ENERGY CO CMS 5.8 09/15/35				1FE	10,185,565	128.6210	12,765,585	9,925,000	10,124,696		(8,181)			5.800	5.602	MS	169,497	575,650	09/20/2010	09/15/2035
210518-CZ-7	CONSUMERS ENERGY CO CMS 3 1/4 08/15/46			2	1FE	9,922,200	99.5240	9,952,390	10,000,000	9,927,711		1,677			3.250	3.291	FA	122,778	325,000	08/01/2016	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO CMS 3.95 07/15/47			2	1FE	19,916,400	112.5320	22,506,380	20,000,000	19,920,120		1,576			3.950	3.974	JJ	364,278	790,000	02/15/2017	07/15/2047
210518-G*-1	CONSUMERS ENERGY CO CONSUMERS ENERGY COMPANY	0			1	5,000,000	112.4850	5,624,250	5,000,000	5,000,000					4.010	4.010	AO	50,125	200,500	10/01/2018	10/01/2038
212015-AL-5	CONTINENTAL RESOURCES CLR 4 1/2 04/15/23	LS		2	2FE	139,203	104.7500	143,508	137,000	137,846		(253)			4.500	4.283	AO	1,302	6,165	01/08/2014	04/15/2023
212015-AL-5	CONTINENTAL RESOURCES CLR 4 1/2 04/15/23			2	2FE	17,134,187	104.7500	17,663,993	16,863,000	16,967,158		(31,156)			4.500	4.283	AO	160,199	758,835	01/08/2014	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES CONTINENTAL RESOURCES INC	0		2	2FE	2,346,875	103.4840	2,587,110	2,500,000	2,401,307		19,619			3.800	4.803	JD	7,917	95,000	02/08/2017	06/01/2024
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33			4	2FE	14,597,966	108.6810	15,865,215	14,597,966	14,597,966					6.000	6.004	FA	299,258	875,878	09/23/2013	02/28/2033
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33	0		4	2FE	1,459,797	108.6810	1,586,522	1,459,797	1,459,797					6.000	6.004	FA	29,926	87,588	09/23/2013	02/28/2033
21688*-AA-3	COOPERATIVE ENERGY COOPERATIVE ENGY 3.15 11/6/49			4	1	10,000,000	98.5690	9,856,900	10,000,000	10,000,000					3.150	3.150	MN	48,125		11/06/2019	11/06/2049
21871@-AD-2	CORESITE LP CORESITE LP	0			2PL	5,000,000	105.1850	5,259,240	5,000,000	5,000,000					4.310	4.307	FA	152,047	2,500	04/17/2019	04/17/2029
219023-AC-2	INGREDION INC INGR 6 5/8 04/15/37				2FE	3,032,340	126.8320	3,804,948	3,000,000	3,025,545		(780)			6.625	6.542	AO	41,958	198,750	04/24/2007	04/15/2037
219350-AT-2	CORNING INC GLW 7 05/15/24				2FE	14,862,750	115.0560	17,258,370	15,000,000	14,944,484		10,494			7.000	7.100	MN	134,167	1,050,000	05/07/2009	05/15/2024
219350-AW-5	CORNING INC GLW 4 3/4 03/15/42				2FE	5,340,450	112.9700	5,648,510	5,000,000	5,301,341		(7,959)			4.750	4.325	MS	69,931	237,500	07/24/2014	03/15/2042
219350-AX-3	CORNING INC GLW 4.7 03/15/37			2	2FE	33,568,880	110.2610	37,488,842	34,000,000	33,584,134		15,084			4.700	4.804	MS	470,522	1,598,000	11/06/2018	03/15/2037
22160K-AM-7	COSTCO WHOLESALE CORP COST 3 05/18/27	LS		2	1FE	287,497	105.6020	306,247	290,000	288,081		228			3.000	3.101	MN	1,039	8,700	05/09/2017	05/18/2027
22160K-AM-7	COSTCO WHOLESALE CORP COST 3 05/18/27			2	1FE	49,281,003	105.6020	52,494,953	49,710,000	49,380,973		39,109			3.000	3.101	MN	178,128	1,491,300	05/09/2017	05/18/2027
224044-BW-6	COX COMMUNICATIONS INC COXENT 3 1/4 12/15/22				2FE	16,984,269	102.8030	17,286,274	16,815,000	16,871,151		(17,904)			3.250	3.131	JD	24,288	546,488	01/23/2013	12/15/2022
224044-CF-2	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0		2	2FE	4,655,640	110.8730	5,543,625	5,000,000	4,679,303		13,500			4.800	5.427	FA	100,000	240,000	12/26/2018	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC COXENT 3.35 09/15/26			2	2FE	2,994,930	103.2590	3,097,758	3,000,000	2,996,423		468			3.350	3.435	MS	29,592	100,500	09/08/2016	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC COXENT 3.35 09/15/26	0		2	2FE	6,939,782	103.2590	7,228,102	7,000,000	6,952,529		6,142			3.350	3.435	MS	69,047	234,500	01/23/2018	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0		2	2FE	3,980,880	104.5030	4,180,115	4,000,000	3,984,887		1,698			3.500	3.557	FA	52,889	140,000	07/24/2017	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC COXENT 4.6 08/15/47			2	2FE	4,969,300	110.6750	5,533,725	5,000,000	4,970,564		518			4.600	4.638	FA	86,889	230,000	07/24/2017	08/15/2047
224044-CK-1	COX COMMUNICATIONS INC COXENT 4.6 08/15/47	0		2	2FE	993,860	110.6750	1,106,745	1,000,000	994,113		104			4.600	4.638	FA	17,378	46,000	07/24/2017	08/15/2047
224050-AE-4	COX ENTERPRISES INC COXENT 7 3/8 07/15/27				2FE	4,455,000	125.8200	6,291,005	5,000,000	4,673,424		29,790			7.375	8.569	JJ	170,035	368,750	06/01/2009	07/15/2027
224399-AP-0	CRANE CO CR 6.55 11/15/36				2FE	21,662,151	122.2050	24,812,483	20,304,000	21,420,040		(37,593)			6.550	6.025	MN	169,933	1,329,912	07/19/2013	11/15/2036
224399-AR-6	CRANE CO CR 4.45 12/15/23			2	2FE	8,183,240	106.4850	8,518,824	8,000,000	8,089,671		(22,087)			4.450	4.120	JD	15,822	356,000	06/17/2015	12/15/2023
22541L-AE-3	CREDIT SUISSE FB USA INC BASIC	0			1FE	1,262,420	147.2940	1,472,942	1,000,000	1,248,576		(13,844)			7.125	4.508	JJ	32,854	35,625	01/15/2019	07/15/2032
22550L-2A-8	CREDIT SUISSE NEW YORK BASIC	0			1FE	2,999,640	100.4070	3,012,223	3,000,000	2,999,664		24			2.100	2.106	MN	8,575		11/04/2019	11/12/2021
22757#-AD-7	CROSS TEXAS TRANSMISSION				2	10,000,000	103.2730	10,327,300	10,000,000	10,000,000					3.790	3.790	MS	95,803	379,000	09/15/2014	09/15/2034
22757#-AE-5	CROSS TEXAS TRANSMISSION				2	15,000,000	103.2900	15,493,500	15,000,000	15,000,000					4.210	4.210	MS	159,629	631,500	09/15/2014	09/15/2044
22757#-AG-0	CROSS TEXAS TRANSMISSION				2	4,000,000	95.8740	3,834,960	4,000,000	4,000,000					2.760	2.760	MS	27,907	110,400	08/18/2016	08/18/2031
22757#-AJ-4	CROSS TEXAS TRANSMISSION				2	4,000,000	96.8700	3,874,800	4,000,000	4,000,000					3.530	3.530	MS	35,692	141,200	08/18/2016	08/18/2046

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228227-BD-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0			2FE	3,187,500	108.6590	3,259,777	3,000,000	3,088,865		(26,875)			5.250	4.201	JJ	72,625	157,500	02/03/2016	01/15/2023
22822R-BD-1	CROWN CASTLE TOWERS LLC CROCAS 3.663 05/15/25			2	1FE	12,272,850	104.1040	12,492,532	12,000,000	12,153,818		(37,069)			3.663	3.314	MON	19,536	439,560	09/01/2016	05/15/2025
22822R-BH-2	CROWN CASTLE TOWERS LLC CROCAS 4.241 07/15/28			2	1FE	19,000,000	108.6710	20,647,536	19,000,000	19,000,000					4.241	4.241	MON	35,813	805,790	06/28/2018	07/15/2028
22822R-BH-2	CROWN CASTLE TOWERS LLC CROCAS 4.241 07/15/28	0		2	1FE	1,500,000	108.6710	1,630,069	1,500,000	1,500,000					4.241	4.241	MON	2,827	63,615	07/01/2018	07/15/2028
22822V-AA-9	CROWN CASTLE INTL CORP BASIC	0		2	2FE	5,002,900	101.4140	5,070,692	5,000,000	5,001,369		(1,170)			3.400	3.375	FA	64,222	170,000	08/24/2018	02/15/2021
22822V-AB-7	CROWN CASTLE INTL CORP	0		2	2FE	1,993,420	109.3990	2,187,974	2,000,000	1,995,652		605			4.450	4.491	FA	33,622	89,000	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0		2	2FE	996,950	105.7510	1,057,514	1,000,000	997,953		276			3.700	3.736	JD	1,644	37,000	04/26/2016	06/15/2026
22822V-AF-8	CROWN CASTLE INTL CORP CCI 4 3/4 05/15/47			2	2FE	6,971,730	115.3780	8,076,481	7,000,000	6,973,069		459			4.750	4.775	MN	42,486	332,500	04/26/2017	05/15/2047
22822V-AH-4	CROWN CASTLE INTL CORP CCI 3.65 09/01/27	0		2	2FE	4,382,570	105.4390	4,744,773	4,500,000	4,397,521		11,048			3.650	3.994	MS	54,750	164,250	09/12/2018	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0		2	2FE	3,984,600	106.4950	4,259,786	4,000,000	3,987,260		1,313			3.800	3.846	FA	57,422	152,000	01/09/2018	02/15/2028
22966R-AA-4	CUBESMART LP CUBE 4.8 07/15/22			2	2FE	4,992,750	105.5300	5,276,490	5,000,000	4,997,879		768			4.800	4.818	JJ	110,667	240,000	06/19/2012	07/15/2022
22966R-AB-2	CUBESMART LP	0		2	2FE	1,048,210	106.4150	1,064,152	1,000,000	1,032,834		(8,164)			4.375	3.425	JD	1,944	43,750	01/30/2018	12/15/2023
22966R-AC-0	CUBESMART LP CUBE 4 11/15/25			2	2FE	6,981,450	106.2800	7,439,600	7,000,000	6,988,376		1,722			4.000	4.032	MN	35,778	280,000	10/19/2015	11/15/2025
22966R-AD-8	CUBESMART LP CUBE 3 1/8 09/01/26			2	2FE	14,925,600	101.5960	15,239,355	15,000,000	14,948,166		6,877			3.125	3.183	MS	156,250	468,750	08/08/2016	09/01/2026
22966R-AD-8	CUBESMART LP CUBE 3 1/8 09/01/26	0		2	2FE	1,990,080	101.5960	2,031,914	2,000,000	1,993,089		917			3.125	3.183	MS	20,833	62,500	08/08/2016	09/01/2026
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL)	0			2	4,643,086	104.6330	4,858,214	4,643,086	4,643,086					4.010	4.010	MON	8,275	186,188	07/14/2016	10/15/2036
22977@-AA-9	PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC			4	1	21,773,480	100.0390	21,781,972	21,773,480	21,773,480					3.870	3.901	MON	37,450	842,634	12/15/2016	12/15/2038
231021-AQ-9	CUMMINS INC CMI 4 7/8 10/01/43			2	1FE	19,078,190	122.1560	20,766,520	17,000,000	18,929,327		(48,823)			4.875	4.112	AO	207,188	828,750	01/13/2017	10/01/2043
23157#-AE-9	CURTISS WRIGHT CORPORATION				2	15,000,000	105.2710	15,790,650	15,000,000	15,000,000					4.240	4.240	JD	53,000	636,000	12/08/2011	12/01/2026
23157#-AH-2	CURTISS WRIGHT CORPORATION				2	4,500,000	104.0920	4,684,140	4,500,000	4,500,000					4.050	4.050	FA	63,281	182,250	02/26/2013	02/26/2028
232820-AJ-9	CYTEC INDUSTRIES INC SOLBBB 3 1/2 04/01/23			2	2FE	6,951,210	101.1180	7,078,267	7,000,000	6,982,337		5,039			3.500	3.583	AO	61,250	245,000	02/26/2013	04/01/2023
232820-AK-6	CYTEC INDUSTRIES INC SOLBBB 3.95 05/01/25	LS		2	2FE	3,998	102.9030	4,116	4,000	3,999					3.950	3.955	MN	26	158	11/05/2014	05/01/2025
232820-AK-6	CYTEC INDUSTRIES INC SOLBBB 3.95 05/01/25			2	2FE	9,991,902	102.9030	10,286,184	9,996,000	9,993,642		390			3.950	3.955	MN	65,807	394,842	11/05/2014	05/01/2025
23317*-AD-2	DD SOUTH LC DD SOUTH LC				1	21,672,773	113.9740	24,701,327	21,672,773	21,672,773					5.680	5.680	MON	88,907	1,231,014	08/06/2018	08/05/2033
233331-BA-4	DTE ENERGY COMPANY BASIC	0		2	2FE	998,430	104.3110	1,043,110	1,000,000	998,840		297			3.700	3.735	FA	15,417	36,486	08/02/2018	08/01/2023
23338V-AB-2	DTE ELECTRIC CO DTE 3.65 03/15/24			2	1FE	39,836,400	105.6250	42,250,080	40,000,000	39,927,469		15,668			3.650	3.697	MS	429,889	1,460,000	08/20/2013	03/15/2024
23357*-AG-6	DTE GAS COMPANY				1	9,000,000	105.0820	9,457,380	9,000,000	9,000,000					4.070	4.070	JD	16,280	366,300	12/15/2016	12/15/2046
233851-AF-1	DAIMLER FINANCE NA LLC DAIGR 3 7/8 09/15/21				1FE	23,788,637	102.8860	24,733,770	24,040,000	23,988,996		28,359			3.875	4.005	MS	274,290	931,550	01/05/2012	09/15/2021
233851-BW-3	DAIMLER FINANCE NA LLC DAIGR 3.3 05/19/25			1	1FE	14,942,650	103.3770	15,506,550	15,000,000	14,966,782		5,541			3.300	3.345	MN	57,750	495,000	05/12/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NA LLC DAIGR 3 1/2 08/03/25				1FE	9,954,100	104.2680	10,426,790	10,000,000	9,972,375		4,395			3.500	3.555	FA	143,889	350,000	07/28/2015	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC DAIGR 3.45 01/06/27	LS			1FE	398,392	103.7200	414,878	400,000	398,815		147			3.450	3.498	JJ	6,708	13,800	01/03/2017	01/06/2027
233851-CU-6	DAIMLER FINANCE NA LLC DAIGR 3.45 01/06/27				1FE	9,561,408	103.7200	9,957,082	9,600,000	9,571,566		3,520			3.450	3.498	JJ	161,000	331,200	01/03/2017	01/06/2027
23386#-AV-4	DAIRY FARMERS OF AMERICA INC DAIRY FARMERS OF AMERICA INC	0			2FE	3,000,000	116.6660	3,499,968	3,000,000	3,000,000					5.030	5.030	JJ	150,062	76,708	01/03/2019	01/03/2034
235851-AR-3	DANAHER CORP DHR 4 3/8 09/15/45			2	1FE	22,241,700	117.7390	23,547,860	20,000,000	22,078,344		(50,728)			4.375	3.727	MS	257,639	875,000	12/09/2016	09/15/2045
23745Q-AA-2	DARTMOUTH-HITCH HEALTH BASIC			2	1FE	10,093,414	111.7310	11,281,449	10,097,000	10,093,518		62			4.178	4.180	FA	175,772	421,853	03/05/2018	08/01/2048
244199-BD-6	DEERE & COMPANY DE 5 3/8 10/16/29	LS			1FE	48,990	123.7400	58,158	47,000	48,274		(98)			5.375	5.022	AO	526	2,526	04/11/2011	10/26/2029
244199-BD-6	DEERE & COMPANY DE 5 3/8 10/16/29				1FE	23,226,646	123.7400	27,572,895	22,283,000	22,887,235		(46,576)			5.375	5.022	AO	249,523	1,197,711	04/11/2011	10/26/2029
244199-BF-1	DEERE & COMPANY DE 3.9 06/09/42			2	1FE	12,614,330	112.6080	14,639,053	13,000,000	12,660,110		9,120			3.900	4.079	JD	30,983	507,000	07/30/2014	06/09/2042
244199-BG-9	DEERE & COMPANY DE 2 7/8 09/07/49			2	1FE	31,457,990	93.9890	30,076,320	32,000,000	31,461,128		3,138			2.875	2.960	MS	293,889		09/20/2019	09/07/2049
24422E-TC-3	JOHN DEERE CAPITAL CORP DE 3.4 09/11/25	LS			1FE	39,889	105.9640	42,386	40,000	39,932		11			3.400	3.433	MS	416	1,360	09/08/2015	09/11/2025
24422E-TC-3	JOHN DEERE CAPITAL CORP DE 3.4 09/11/25				1FE	6,940,721	105.9640	7,375,087	6,960,000	6,948,227		1,842			3.400	3.433	MS	72,307	236,640	09/08/2015	09/11/2025
24618#-AL-4	DELAWARE NORTH DELAWARE NORTH COMPANIES	0			2	4,000,000	104.6280	4,185,128	4,000,000	4,000,000					4.290	4.290	JD	5,243	171,600	12/20/2017	12/20/2032
24702R-AM-3	DELL INC DELL 5.4 09/10/40	LS			3FE	31,597	100.5000	30,150	30,000	31,358		(38)			5.400	5.041	MS	500	1,620	06/06/2012	09/10/2040
24702R-AM-3	DELL INC DELL 5.4 09/10/40				3FE	19,980,636	100.5000	19,065,855	18,971,000	19,829,841		(23,923)			5.400	5.041	MS	315,867	1,024,434	06/06/2012	09/10/2040
247109-BR-1	DELMARVA PWR & LIGHT CO EXC 4 06/01/42			2	1FE	14,917,350	107.4420	16,116,240	15,000,000	14,929,606		1,904			4.000	4.032	JD	50,000	600,000	06/19/2012	06/01/2042
24710X-AF-5	DELMARVA PWR & LIGHT CO EXC 7.72 02/01/27				2FE	6,400,020	127.2060	6,996,330	5,500,000	6,002,951		(55,272)			7.720	6.110	FA	176,917	424,600	12/07/2010	02/01/2027

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24715@-AA-2	DELOITTE LLP SERIES A NOTES			4	1	1,454,545	107.7260	1,566,924	1,454,545	1,454,545					6.730	6.730	FA	35,621	97,891	08/20/2008	08/20/2023
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27				1FE	4,133,922	105.6170	4,366,137	4,133,922	4,133,922					3.625	3.625	JJ	62,856	149,855	08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27				1FE	4,133,968	105.5120	4,361,812	4,133,968	4,133,968					3.875	3.875	JJ	67,191	160,191	08/10/2015	07/30/2027
249030-AC-1	DENTSPLY SIRONA INC XRAY 4 1/8 08/15/21			2	2FE	17,727,089	102.0870	17,858,061	17,493,000	17,534,884		(30,289)			4.125	3.938	FA	272,599	721,586	09/13/2013	08/15/2021
250847-EH-9	DTE ELECTRIC CO DTE 4 1/2 09/01/41		LS	2	1FE	122,751	114.6450	129,548	113,000	121,088		(239)			4.500	3.996	MS	1,695	5,085	01/12/2012	09/01/2041
250847-EH-9	DTE ELECTRIC CO DTE 4 1/2 09/01/41			2	1FE	3,136,119	114.6450	3,309,787	2,887,000	3,093,630		(6,117)			4.500	3.996	MS	43,305	129,915	01/12/2012	09/01/2041
25245B-AA-5	DIAGEO INVESTMENT CORP DGELN 4 1/4 05/11/42		LS		1FE	16,791	115.5020	19,635	17,000	16,816		5			4.250	4.326	MN	100	723	08/05/2014	05/11/2042
25245B-AA-5	DIAGEO INVESTMENT CORP DGELN 4 1/4 05/11/42				1FE	4,921,859	115.5020	5,755,475	4,983,000	4,929,077		1,409			4.250	4.326	MN	29,414	211,778	08/05/2014	05/11/2042
25271C-AL-6	DIAMOND OFFSHORE DRILL DO 5.7 10/15/39		LS		4FE	1,132,001	58.5000	770,445	1,317,000	1,159,130		3,701			5.700	6.812	AO	15,848	75,069	06/09/2010	10/15/2039
25271C-AL-6	DIAMOND OFFSHORE DRILL DO 5.7 10/15/39				4FE	1,446,589	58.5000	984,555	1,683,000	1,481,258		4,729			5.700	6.812	AO	20,252	95,931	06/09/2010	10/15/2039
25271C-AN-2	DIAMOND OFFSHORE DRILL DO 4 7/8 11/01/43			2	5FE	18,054,820	54.7500	9,855,000	18,000,000	18,048,616		(1,118)			4.875	4.855	MN	146,250	877,500	11/01/2013	11/01/2043
25272K-AD-5	DIAMOND 1 FINANCE DIAMOND 1 FINANCE		0	2	2FE	2,999,130	102.8910	3,086,734	3,000,000	2,999,747		165			4.420	4.426	JD	5,893	132,600	05/17/2016	06/15/2021
252747-AF-7	ULTRAMAR DIAMOND SHAMRCK VLO 7.65 07/01/26				2FE	4,130,280	126.5560	5,062,224	4,000,000	4,070,403		(8,203)			7.650	7.305	JJ	153,000	306,000	02/01/2010	07/01/2026
254010-AA-9	DIGNITY HEALTH CATHHE 3 1/8 11/01/22				2FE	27,560,245	101.9460	27,958,663	27,425,000	27,467,826		(14,263)			3.125	3.067	MN	142,839	857,031	11/07/2012	11/01/2022
254010-AD-3	DIGNITY HEALTH CATHHE 3.812 11/01/24				2FE	5,674,624	104.8390	5,881,490	5,610,000	5,647,654		(7,037)			3.812	3.659	MN	35,642	213,853	12/09/2015	11/01/2024
25466A-AJ-0	DISCOVER BANK DFS 3.45 07/27/26			2	2FE	3,995,640	103.7860	4,151,452	4,000,000	3,996,970		404			3.450	3.463	JJ	59,033	138,000	07/21/2016	07/27/2026
25466A-AP-6	DISCOVER BANK DFS 4.65 09/13/28			2	2FE	9,985,000	112.1740	11,217,390	10,000,000	9,986,583		1,225			4.650	4.669	MS	139,500	465,000	09/10/2018	09/13/2028
254687-DD-5	DISNEY (WALT) COMPANY DIS 3.7 10/15/25			2	1FE	3,993,963	108.2060	4,328,240	4,000,000	3,994,078		116			3.700	3.728	AO	31,244		11/27/2019	10/15/2025
254687-DH-6	DISNEY (WALT) COMPANY DIS 7.43 10/01/26				1FE	2,948,376	128.2030	3,423,020	2,670,000	2,945,259		(3,117)			7.430	5.575	AO	49,595		11/27/2019	10/01/2026
254687-DP-8	DISNEY (WALT) COMPANY DIS 7.3 04/30/28				1FE	10,767,760	133.4810	13,348,121	10,000,000	10,761,215		(6,545)			7.300	6.119	AO	123,694		11/27/2019	04/30/2028
254687-DV-5	DISNEY (WALT) COMPANY DIS 6.55 03/15/33				1FE	9,180,572	140.9880	12,688,884	9,000,000	9,180,082		(490)			6.550	6.323	MS	173,575		11/27/2019	03/15/2033
254687-EK-8	DISNEY (WALT) COMPANY DIS 6 3/4 01/09/38				1FE	7,588,023	149.4560	10,461,924	7,000,000	7,586,806		(1,217)			6.750	5.983	JJ	225,750		11/27/2019	01/09/2038
25468P-BW-5	WALT DISNEY COMPANY/THE DIS 7 03/01/32		LS		1FE	384,634	144.9730	471,163	325,000	366,513		(2,384)			7.000	5.531	MS	7,583	22,750	05/04/2011	03/01/2032
25468P-BW-5	WALT DISNEY COMPANY/THE DIS 7 03/01/32				1FE	14,408,976	144.9730	17,650,475	12,175,000	13,730,123		(89,318)			7.000	5.531	MS	284,083	852,250	05/04/2011	03/01/2032
25468P-CP-9	WALT DISNEY COMPANY/THE DIS 4 3/8 08/16/41				1FE	5,116,850	119.3670	5,968,370	5,000,000	5,102,770		(2,862)			4.375	4.229	FA	82,031	218,750	07/24/2014	08/16/2041
25468P-CR-5	WALT DISNEY COMPANY/THE DIS 4 1/8 12/01/41				1FE	24,685,050	115.4910	28,872,675	25,000,000	24,730,408		7,381			4.125	4.201	JD	85,938	1,031,250	07/24/2014	12/01/2041
25468P-DF-0	WALT DISNEY COMPANY/THE DIS 3.15 09/17/25				1FE	4,988,100	106.2920	5,314,575	5,000,000	4,992,750		1,141			3.150	3.178	MS	45,500	157,500	09/14/2015	09/17/2025
254709-AG-3	DISCOVER FINANCIAL SVS DFS 5.2 04/27/22				2FE	10,740,954	106.5920	10,659,240	10,000,000	10,210,378		(84,515)			5.200	4.239	AO	92,444	520,000	11/20/2012	04/27/2022
254709-AJ-7	DISCOVER FINANCIAL SVS DFS 3.85 11/21/22				2FE	5,146,876	104.4980	5,224,885	5,000,000	5,049,205		(15,923)			3.850	3.489	MN	21,389	192,500	03/22/2013	11/21/2022
25470D-AD-1	DISCOVERY COMMUNICATIONS DISCA 6.35 06/01/40		LS		2FE	60,612	126.2960	68,200	54,000	59,540		(144)			6.350	5.507	JD	286	3,429	09/28/2010	06/01/2040
25470D-AD-1	DISCOVERY COMMUNICATIONS DISCA 6.35 06/01/40				2FE	16,775,988	126.2960	18,876,215	14,946,000	16,479,252		(39,906)			6.350	5.507	JD	79,089	949,071	09/28/2010	06/01/2040
25470D-AG-4	DISCOVERY COMMUNICATIONS DISCA 4.95 05/15/42				2FE	9,922,800	109.5310	10,953,100	10,000,000	9,933,156		1,596			4.950	5.000	MN	63,250	495,000	05/10/2012	05/15/2042
25470D-AH-2	DISCOVERY COMMUNICATIONS DISCA 3 1/4 04/01/23				2FE	2,995,140	102.8160	3,084,486	3,000,000	2,998,260		500			3.250	3.269	AO	24,375	97,500	03/12/2013	04/01/2023
25470D-AK-5	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS		0	2	2FE	4,821,100	104.0500	5,202,515	5,000,000	4,875,523		21,127			3.450	3.984	MS	50,792	172,500	05/03/2017	03/15/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS		0	2	2FE	2,973,870	105.3830	3,161,478	3,000,000	2,983,196		3,612			3.800	3.946	MS	34,200	114,000	05/10/2017	03/13/2024
25470D-AS-8	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS		0	2	2FE	4,995,000	112.9150	5,645,770	5,000,000	4,995,346		160			5.000	5.008	MS	70,139	250,000	09/07/2017	09/20/2037
25470D-BC-2	DISCOVERY COMMUNICATIONS DISCA 3.9 11/15/24			2	2FE	26,974,746	106.1320	28,315,884	26,680,000	26,937,037		(37,709)			3.900	3.667	MN	132,955	1,040,520	04/03/2019	11/15/2024
25470D-BE-8	DISCOVERY COMMUNICATIONS DISCA 3.95 06/15/25			2	2FE	6,991,532	106.1250	7,428,757	7,000,000	6,992,735		1,203			3.950	3.971	JD	12,289	276,500	04/03/2019	06/15/2025
256746-AH-1	DOLLAR TREE INC DLTR 4.2 05/15/28			2	2FE	11,968,320	107.2000	12,864,048	12,000,000	11,973,145		2,623			4.200	4.232	MN	64,400	504,000	04/05/2018	05/15/2028
257469-AJ-5	DOMINION ENERGY INC D 5 1/4 08/01/33				2FE	8,981,928	120.1400	9,971,620	8,300,000	8,858,607		(29,106)			5.250	4.579	FA	181,563	435,750	05/18/2015	08/01/2033
25746U-AY-5	DOMINION ENERGY INC		0		2FE	204,000	95.5000	191,000	200,000	200,000		(30)			4.786	7.273	MJSD	53	10,760	04/13/2010	06/30/2066
260003-AK-4	DOVER CORP DOV 5 3/8 03/01/41			2	2FE	16,463,216	121.7670	20,024,550	16,445,000	16,459,611		(639)			5.375	5.366	MS	294,640	883,919	06/07/2011	03/01/2041
260543-CE-1	DOW CHEMICAL CO/THE DOW 5 1/4 11/15/41			2	2FE	24,421,330	116.0290	26,686,762	23,000,000	24,296,884		(27,479)			5.250	4.824	MN	154,292	918,750	05/23/2019	11/15/2041
260543-CH-4	DOW CHEMICAL CO/THE DOW 3 11/15/22			2	2FE	3,233,198	102.3760	3,327,217	3,250,000	3,244,591		1,776			3.000	3.061	MN	12,458	97,500	01/11/2013	11/15/2022
260543-CK-7	DOW CHEMICAL CO/THE DOW 4 1/4 10/01/34			2	2FE	9,763,600	109.9800	10,998,000	10,000,000	9,807,645		9,079			4.250	4.429	AO	106,250	425,000	09/09/2014	10/01/2034
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28		LS	2	2FE	637,401	113.4700	723,941	638,000	637,411		10			4.800	4.813	MN	2,637	14,769	11/26/2019	11/30/2028
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28			2	2FE	17,345,687	113.4700	19,700,713	17,362,000	17,345,966		279			4.800	4.813	MN	71,763	401,919	11/26/2019	11/30/2028
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38			2	2FE	56,447,220	118.9650	65,430,970	55,000,000	56,417,378		(29,842)			5.319	5.095	MN	373,808	2,523,718	06/05/2019	11/15/2038

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26138E-AR-0	DR PEPPER SNAPPLE GROUP KDP 2.7 11/15/22			2	2FE	4,616,388	100.9290	4,778,969	4,735,000	4,696,189		12,755			2.700	3.000	MN	16,336	127,845	03/08/2013	11/15/2022
26138E-AS-8	DR PEPPER SNAPPLE GROUP KDP 3.4 11/15/25			2	2FE	4,970,150	103.7960	5,189,785	5,000,000	4,981,286		2,827			3.400	3.471	MN	21,722	170,000	10/29/2015	11/15/2025
26138E-AT-6	DR PEPPER SNAPPLE GROUP KDP 4 1/2 11/15/45	LS		2	2FE	419,490	109.3070	437,226	400,000	418,874		(411)			4.500	4.196	MN	2,300	18,000	06/15/2018	11/15/2045
26138E-AT-6	DR PEPPER SNAPPLE GROUP KDP 4 1/2 11/15/45			2	2FE	4,824,130	109.3070	5,028,099	4,600,000	4,817,055		(4,727)			4.500	4.196	MN	26,450	207,000	06/15/2018	11/15/2045
263901-AA-8	DUKE ENERGY INDIANA INC DUK 6.35 08/15/38				1FE	12,612,200	140.6610	17,226,802	12,247,000	12,542,335		(9,388)			6.350	6.123	FA	293,792	777,685	10/28/2010	08/15/2038
26439R-AK-2	SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32	LS			2FE	31,469	122.3010	36,690	30,000	31,046		(56)			6.750	6.333	FA	765	2,025	04/06/2010	02/15/2032
26439R-AK-2	SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32				2FE	12,689,551	122.3010	14,794,728	12,097,000	12,518,915		(22,590)			6.750	6.333	FA	308,474	816,548	04/06/2010	02/15/2032
26439X-AH-6	DCP MIDSTREAM OPERATING DCP 6.45 11/03/36				3FE	18,465,436	105.0000	17,745,000	16,900,000	18,166,176		(45,651)			6.450	5.739	MN	175,619	1,090,050	05/14/2012	11/03/2036
26441C-AT-2	DUKE ENERGY CORP DUKE ENERGY CORP	0		2	2FE	3,876,200	103.0100	4,120,410	4,000,000	3,881,048		2,490			3.750	3.931	MS	50,000	150,000	01/23/2018	09/01/2046
26441C-AX-3	DUKE ENERGY CORP DUKE ENERGY CORP	0		2	2FE	5,983,140	103.6940	6,221,652	6,000,000	5,986,714		1,518			3.150	3.183	FA	71,400	189,000	08/07/2017	08/15/2027
26441Y-AY-3	DUKE REALTY LP DRE 3 3/4 12/01/24			2	2FE	4,939,750	105.8630	5,293,140	5,000,000	4,967,625		5,867			3.750	3.896	JD	15,625	187,500	11/12/2014	12/01/2024
26441Y-AZ-0	DUKE REALTY LP DRE 3 1/4 06/30/26			2	2FE	5,944,200	103.1920	6,191,514	6,000,000	5,961,711		5,191			3.250	3.360	JD	542	195,000	06/16/2016	06/30/2026
26441Y-BA-4	DUKE REALTY LP DRE 3 3/8 12/15/27			2	2FE	5,208,100	104.6480	5,232,385	5,000,000	5,199,566		(8,534)			3.375	2.796	JD	7,500	84,375	08/13/2019	12/15/2027
26441Y-BB-2	DUKE REALTY LP DRE 4 09/15/28			2	2FE	5,935,560	107.9430	6,476,598	6,000,000	5,942,576		5,404			4.000	4.132	MS	70,667	242,667	09/04/2018	09/15/2028
26442C-AE-4	DUKE ENERGY CAROLINAS DUK 6.05 04/15/38				1FE	5,459,270	137.4010	6,696,934	4,874,000	5,346,975		(15,169)			6.050	5.220	AO	62,252	294,877	12/06/2010	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS DUK 5.3 02/15/40	LS			1FE	102,398	128.9330	128,933	100,000	101,990		(56)			5.300	5.140	FA	2,002	5,300	12/01/2010	02/15/2040
26442C-AH-7	DUKE ENERGY CAROLINAS DUK 5.3 02/15/40				1FE	10,137,402	128.9330	12,764,397	9,900,000	10,097,058		(5,509)			5.300	5.140	FA	198,220	524,700	12/01/2010	02/15/2040
26442T-AD-9	DUKE UNIVERSITY DUKUNI 3.199 10/01/38				1FE	18,000,000	101.6680	18,300,276	18,000,000	18,000,000					3.199	3.199	AO	143,955	575,820	10/12/2016	10/01/2038
26442T-AE-7	DUKE UNIVERSITY DUKUNI 3.299 10/01/46				1FE	10,000,000	102.4680	10,246,770	10,000,000	10,000,000					3.299	3.299	AO	82,475	329,900	10/12/2016	10/01/2046
266233-AB-1	DUQUESNE LIGHT HOLDINGS DQE 6 1/4 08/15/35				2FE	7,384,275	119.1350	8,935,118	7,500,000	7,414,673		3,119			6.250	6.366	FA	177,083	468,750	01/12/2006	08/15/2035
266233-AD-7	DUQUESNE LIGHT HOLDINGS DQE 5.9 12/01/21	LS			2FE	261,191	106.1630	247,360	233,000	240,518		(3,696)			5.900	4.131	JD	1,146	13,747	10/10/2013	12/01/2021
266233-AD-7	DUQUESNE LIGHT HOLDINGS DQE 5.9 12/01/21				2FE	2,941,478	106.1630	2,785,720	2,624,000	2,708,669		(41,626)			5.900	4.131	JD	12,901	154,816	10/10/2013	12/01/2021
266233-AG-0	DUQUESNE LIGHT HOLDINGS DQE 3.616 08/01/27			2	2FE	10,000,000	101.2940	10,129,380	10,000,000	10,000,000					3.616	3.616	FA	150,667	361,600	07/19/2017	08/01/2027
26875P-AN-1	EOG RESOURCES INC EOG 3.9 04/01/35	0		2	1FE	1,963,540	111.1250	2,222,494	2,000,000	1,965,664		1,601			3.900	3.579	AO	19,500	78,000	09/06/2018	04/01/2035
26875P-AN-1	EOG RESOURCES INC EOG 3.9 04/01/35	LS		2	1FE	47,638	111.1250	50,006	45,000	47,577		(61)			3.900	3.579	AO	439	878	07/10/2019	04/01/2035
26875P-AN-1	EOG RESOURCES INC EOG 3.9 04/01/35			2	1FE	5,245,462	111.1250	5,506,229	4,955,000	5,238,733		(6,729)			3.900	3.579	AO	48,311	96,623	07/10/2019	04/01/2035
26875P-AQ-4	EOG RESOURCES INC EOG RESOURCES INC	0		2	1FE	4,517,600	121.8470	4,873,864	4,000,000	4,484,821		(19,951)			5.100	4.041	JJ	94,067	153,000	03/14/2019	01/15/2036
26882P-AR-3	ERAC USA FINANCE LLC ENTERP 6.7 06/01/34				2FE	3,560,250	134.9860	4,049,577	3,000,000	3,444,924		(20,274)			6.700	5.223	JD	16,750	201,000	06/13/2013	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC ENTERP 7 10/15/37				2FE	7,828,586	140.9390	11,472,451	8,140,000	7,880,920		6,929			7.000	7.323	AO	120,291	569,800	10/26/2009	10/15/2037
26884A-BD-4	ERP OPERATING LP EQR 3 3/8 06/01/25			2	1FE	15,869,400	105.1550	16,824,784	16,000,000	15,923,918		12,553			3.375	3.472	JD	45,000	540,000	06/08/2015	06/01/2025
26884A-BF-9	ERP OPERATING LP EQR 2.85 11/01/26			2	1FE	21,879,220	102.1800	22,479,512	22,000,000	21,914,334		11,174			2.850	2.913	MN	104,500	627,000	10/05/2016	11/01/2026
26884A-BG-7	ERP OPERATING LP ERP OPERATING LP	0		2	1FE	849,491	105.1170	851,446	810,000	849,385		(106)			3.250	2.520	FA	10,969		12/23/2019	08/01/2027
26884A-BH-5	ERP OPERATING LP EQR 4 08/01/47			2	1FE	14,685,860	110.5450	16,581,690	15,000,000	14,699,361		5,774			4.000	4.122	FA	250,000	600,000	07/31/2017	08/01/2047
26884L-AB-5	EQT CORP EQT 4 7/8 11/15/21	LS			2FE	626,905	102.7130	634,767	618,000	620,036		(1,018)			4.875	4.689	MN	3,850	30,128	01/18/2012	11/15/2021
26884L-AB-5	EQT CORP EQT 4 7/8 11/15/21				2FE	3,988,660	102.7130	4,038,679	3,932,000	3,944,955		(6,476)			4.875	4.689	MN	24,493	191,685	01/18/2012	11/15/2021
26884T-AE-2	ERAC USA FINANCE LLC ENTERP 5 5/8 03/15/42				2FE	14,252,040	124.4450	17,422,244	14,000,000	14,243,223		(6,171)			5.625	5.484	MS	231,875	787,500	12/06/2016	03/15/2042
26884T-AL-6	ERAC USA FINANCE LLC ENTERP 3.85 11/15/24	LS		2	2FE	475,120	106.2060	501,290	472,000	473,745		(335)			3.850	3.763	MN	2,322	18,172	07/22/2015	11/15/2024
26884T-AL-6	ERAC USA FINANCE LLC ENTERP 3.85 11/15/24			2	2FE	3,551,320	106.2060	3,746,934	3,528,000	3,541,043		(2,508)			3.850	3.763	MN	17,356	135,828	07/22/2015	11/15/2024
26884U-A*-0	EPR PROPERTIES EPR PROPERTIES				2FE	10,000,000	104.1250	10,412,500	10,000,000	10,000,000					4.350	4.350	FA	155,875	435,000	08/22/2016	08/22/2024
26885B-AB-6	EQT MIDSTREAM PARTNERS L EQM 4 1/8 12/01/26			2	2FE	14,878,650	93.7870	14,068,050	15,000,000	14,911,760		10,777			4.125	4.202	JD	51,563	618,750	11/01/2016	12/01/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS L EQM 4 1/8 12/01/26	0		2	2FE	2,013,340	93.7870	1,875,740	2,000,000	2,010,279		(1,306)			4.125	4.202	JD	6,875	82,500	07/07/2017	12/01/2026
26885B-AC-4	EQT MIDSTREAM PARTNERS L EQM 5 1/2 07/15/28	LS		2	2FE	746,535	98.1030	735,770	750,000	746,974		274			5.500	5.560	JJ	19,021	43,542	06/20/2018	07/15/2028
26885B-AC-4	EQT MIDSTREAM PARTNERS L EQM 5 1/2 07/15/28			2	2FE	4,230,365	98.1030	4,169,365	4,250,000	4,232,851		1,554			5.500	5.560	JJ	107,785	246,736	06/20/2018	07/15/2028
26986*-AA-1	EAGLE SOLAR LLC EAGLE SOLAR LLC	0			2PL	4,828,409	111.7040	5,393,536	4,828,409	4,828,409					4.820	4.820	JD	646	328,755	11/01/2018	12/31/2042
27326#-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A			4	1	10,740,000	107.9930	11,598,448	10,740,000	10,740,000					4.610	4.610	FA	199,421	495,114	02/06/2014	02/06/2044
27616#-AF-2	EASTERLY GOVT PROPERTIES LP EASTERLY GOVERNMENT PROPERTIES				2	40,000,000	100.2930	40,117,200	40,000,000	40,000,000					3.980	3.980	MS	482,022		09/12/2019	09/12/2034

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
277432-AD-2	EASTMAN CHEMICAL CO EMN 7.6 02/01/27				2FE	20,351,017	125.5270	21,532,919	17,154,000	18,917,826		(196,317)			7.600	5.808	FA	543,210	1,303,704	01/03/2011	02/01/2027
277432-AL-4	EASTMAN CHEMICAL CO EMN 4.8 09/01/42			2	2FE	6,948,900	108.9260	7,624,785	7,000,000	6,956,960		1,027			4.800	4.845	MS	112,000	336,000	05/29/2012	09/01/2042
277432-AN-0	EASTMAN CHEMICAL CO EMN 3.6 08/15/22	LS		2	2FE	233,368	103.4920	243,206	235,000	234,469		190			3.600	3.691	FA	3,196	8,460	09/15/2015	08/15/2022
277432-AN-0	EASTMAN CHEMICAL CO EMN 3.6 08/15/22			2	2FE	7,711,082	103.4920	8,036,138	7,765,000	7,747,440		6,262			3.600	3.691	FA	105,604	279,540	09/15/2015	08/15/2022
277432-AW-0	EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28			2	2FE	9,912,600	110.8530	11,085,280	10,000,000	9,921,062		7,602			4.500	4.609	JD	37,500	481,250	10/30/2018	12/01/2028
278058-AY-8	EATON CORP ETN 5.45 10/15/34				2FE	13,425,340	116.7920	14,546,419	12,455,000	13,204,139		(39,262)			5.450	4.836	AO	143,302	678,798	02/25/2013	10/15/2034
278058-DB-5	EATON CORP ETN 5.8 03/15/37				2FE	1,313,450	127.6180	1,595,225	1,250,000	1,299,850		(1,784)			5.800	5.435	MS	21,347	72,500	08/20/2010	03/15/2037
278062-AD-6	EATON CORP ETN 4 11/02/32	LS			2FE	92,337	113.3470	102,012	90,000	91,747		(105)			4.000	3.806	MN	590	3,600	11/14/2013	11/02/2032
278062-AD-6	EATON CORP ETN 4 11/02/32				2FE	19,144,467	113.3470	21,150,476	18,660,000	19,022,243		(21,846)			4.000	3.806	MN	122,327	746,400	11/14/2013	11/02/2032
278062-AE-4	EATON CORP ETN 4.15 11/02/42				2FE	976,030	111.1620	1,111,623	1,000,000	978,752		539			4.150	4.297	MN	6,801	41,500	07/25/2014	11/02/2042
278265-AD-5	EATON VANCE CORP EV 3 5/8 06/15/23	LS			1FE	99,520	104.6580	104,658	100,000	99,813		50			3.625	3.683	JD	161	3,625	06/14/2013	06/15/2023
278265-AD-5	EATON VANCE CORP EV 3 5/8 06/15/23				1FE	14,828,480	104.6580	15,594,087	14,900,000	14,872,176		7,420			3.625	3.683	JD	24,006	540,125	06/14/2013	06/15/2023
278265-AE-3	EATON VANCE CORP EV 3 1/2 04/06/27			2	1FE	9,963,200	105.6790	10,567,920	10,000,000	9,972,024		3,323			3.500	3.544	AO	82,639	350,000	04/03/2017	04/06/2027
278642-AL-7	EBAY INC EBAY 3.45 08/01/24	LS		2	2FE	13,233,548	104.2310	14,002,339	13,434,000	13,332,273		20,055			3.450	3.631	FA	193,114	463,473	09/16/2014	08/01/2024
278642-AL-7	EBAY INC EBAY 3.45 08/01/24			2	2FE	26,169,602	104.2310	27,689,901	26,566,000	26,364,833		39,659			3.450	3.631	FA	381,886	916,527	09/16/2014	08/01/2024
278865-AL-4	ECOLAB INC ECL 4.35 12/08/21				1FE	8,154,778	104.6320	8,537,971	8,160,000	8,158,806		579			4.350	4.358	JD	22,678	354,960	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC ECL 5 1/2 12/08/41				1FE	15,071,348	130.6500	17,892,463	13,695,000	14,875,231		(29,647)			5.500	4.857	JD	48,123	753,225	03/14/2012	12/08/2041
278865-BA-7	ECOLAB INC ECL 3.95 12/01/47			2	1FE	9,948,094	112.4120	11,241,180	10,000,000	9,950,077		962			3.950	3.980	JD	32,917	395,000	04/19/2018	12/01/2047
278865-C*-9	ECOLAB INC				1	9,000,000	106.1280	9,551,520	9,000,000	9,000,000					4.320	4.320	MN	43,200	388,800	11/21/2011	11/21/2023
27965#-AN-2	EDENS INVESTMENT TRUST				2	8,000,000	102.4950	8,199,600	8,000,000	8,000,000					3.630	3.630	MN	34,687	290,400	05/18/2015	05/18/2027
27965#-AP-7	EDENS INVESTMENT TRUST				2	15,000,000	102.5110	15,376,650	15,000,000	15,000,000					3.780	3.780	MN	67,725	567,000	05/18/2015	05/18/2030
283677-AW-2	EL PASO ELECTRIC CO EE 6 05/15/35				2FE	20,040,880	122.5660	22,711,498	18,530,000	19,716,337		(49,458)			6.000	5.378	MN	142,063	1,111,800	04/10/2012	05/15/2035
283677-AY-8	EL PASO ELECTRIC CO EE 3.3 12/15/22			2	2FE	5,888,568	100.3560	5,920,998	5,900,000	5,896,248		1,189			3.300	3.323	JD	8,653	194,700	02/28/2013	12/15/2022
283677-F*-8	EL PASO ELECTRIC CO EL PASO ELECTRIC CO			1	2	10,000,000	105.4590	10,545,900	10,000,000	10,000,000					4.220	4.220	FA	159,422	477,094	06/28/2018	08/15/2028
28370T-AD-1	KINDER MORGAN ENER PART KINDER MORGAN ENERGY PARTNERS	0			2FE	3,839,910	137.2920	4,118,762	3,000,000	3,801,528		(20,488)			7.500	5.358	MN	28,750	225,000	01/22/2018	11/15/2040
28370T-AF-6	KINDER MORGAN ENER PART KMI 4.7 11/01/42			2	2FE	9,955,500	105.8800	10,588,000	10,000,000	9,961,182		930			4.700	4.728	MN	78,333	470,000	11/01/2012	11/01/2042
28501*-AQ-8	ELECTRIC TRANSMISSION TX LLC SR NOTES SERIES C TRANCHE C				2	15,000,000	110.2940	16,544,100	15,000,000	15,000,000					4.650	4.650	JJ	302,250	697,500	07/25/2012	07/25/2032
28501*-AT-2	ELECTRIC TRANSMISSION TX LLC SERIES D TRANCHE B				2	1,000,000	103.4380	1,034,380	1,000,000	1,000,000					3.600	3.600	MN	4,200	36,000	11/19/2013	11/19/2025
285512-AD-1	ELECTRONIC ARTS INC EA 4.8 03/01/26			2	2FE	45,491,310	112.6100	49,548,312	44,000,000	45,092,385		(165,146)			4.800	4.308	MS	704,000	2,112,000	06/12/2017	03/01/2026
286857-B*-7	ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO				1	7,000,000	105.6040	7,392,280	7,000,000	7,000,000					4.290	4.290	JD	9,176	300,300	12/20/2018	12/20/2038
286857-D*-5	ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO 12/31				1Z	5,000,000	98.4240	4,921,200	5,000,000	5,000,000					2.940	2.940	JD	1,633		12/27/2019	12/27/2031
28932M-AD-7	ELM RD GENERATING STAT WEC 6.09 02/11/40			4	1FE	10,000,000	122.8880	12,288,790	10,000,000	10,000,000					6.090	6.090	FA	236,833	609,000	02/03/2010	02/11/2040
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31			4	1FE	7,978,392	106.1080	7,466,745	7,036,922	7,623,577		(50,562)			4.673	3.112	JJ	147,976	328,835	04/02/2013	01/19/2031
28932M-AJ-4	ELM RD GENERATING STAT WEC 5.848 01/19/41				1FE	13,885,750	120.5330	15,066,600	12,500,000	13,640,995		(43,137)			5.848	5.031	JJ	328,950	731,000	07/01/2013	01/19/2041
291011-BB-9	EMERSON ELECTRIC CO EMR 6 1/8 04/15/39				1FE	3,979,880	135.6410	5,425,624	4,000,000	3,983,423		439			6.125	6.162	AO	51,722	245,000	04/14/2009	04/15/2039
291011-BD-5	EMERSON ELECTRIC CO EMR 5 1/4 11/15/39				1FE	8,052,870	125.5970	8,791,797	7,000,000	8,011,453		(32,170)			5.250	4.173	MN	46,958	367,500	09/06/2018	11/15/2039
291011-BG-8	EMERSON ELECTRIC CO EMR 3.15 06/01/25			2	1FE	34,889,400	104.6550	36,629,145	35,000,000	34,936,082		10,651			3.150	3.187	JD	91,875	1,102,500	05/18/2015	06/01/2025
29103D-AM-8	EMERA US FINANCE LP EMACN 4 3/4 06/15/46			2	2FE	14,894,136	115.6260	17,343,885	15,000,000	14,899,975		1,850			4.750	4.795	JD	31,667	712,500	01/17/2017	06/15/2046
291641-BE-7	EMPIRE DISTRICT ELEC CO EDE 5.2 09/01/40				1FE	8,972,730	118.2080	10,638,747	9,000,000	8,977,382		598			5.200	5.220	MS	156,000	468,000	08/18/2010	09/01/2040
292480-AH-3	ENABLE MIDSTREAM PARTNER ENBL 3.9 05/15/24	LS		2	2FE	341,323	101.7480	347,977	342,000	341,626		77			3.900	3.927	MN	1,704	13,338	12/29/2015	05/15/2024
292480-AH-3	ENABLE MIDSTREAM PARTNER ENBL 3.9 05/15/24			2	2FE	14,628,999	101.7480	14,914,163	14,658,000	14,641,979		3,297			3.900	3.927	MN	73,046	571,662	12/29/2015	05/15/2024
29250R-AD-8	ENBRIDGE ENERGY PARTNERS ENBCN 5.95 06/01/33				2FE	13,021,458	112.7480	14,056,318	12,467,000	12,872,391		(20,019)			5.950	5.601	JD	61,816	754,254	09/09/2010	06/01/2033
29250R-AT-3	ENBRIDGE ENERGY PARTNERS ENBCN 5 1/2 09/15/40			2	2FE	3,506,460	118.2630	4,139,202	3,500,000	3,505,371		(147)			5.500	5.487	MS	56,681	196,000	09/08/2010	09/15/2040
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS			4	1PL	24,627,498	100.2790	24,696,208	24,627,498	24,627,498					3.980	3.979	JD	2,723	980,174	08/18/2014	06/30/2040
29273R-AP-4	ENERGY TRANSFER LP ETP 6.05 06/01/41			2	2FE	4,987,350	112.3000	5,615,015	5,000,000	4,989,272		240			6.050	6.068	JD	25,208	302,500	05/09/2011	06/01/2041

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278N-AF-0	ENERGY TRANSFER PARTNERS ENERGY TRANSFER PARTNERS	0		2	2FE	1,996,380	109.7310	2,194,626	2,000,000	1,996,856		293			4.950	4.973	JD	4,400	99,000	06/05/2018	06/15/2028
29336U-AB-3	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS	0		2	3FE	5,192,636	97.1250	5,194,245	5,348,000	5,242,806		21,742			4.400	4.918	AO	58,828	235,312	06/06/2018	04/01/2024
29336U-AF-4	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS	0		2	3FE	1,989,080	94.1040	1,882,080	2,000,000	1,992,263		980			4.850	4.920	JJ	44,728	97,000	08/09/2016	07/15/2026
29348Q-AB-8	ENABLE OKLAHOMA INTRASTR ENBL 6 1/4 03/15/20				2FE	2,694,685	100.7890	2,519,733	2,500,000	2,505,407		(25,707)			6.250	5.171	MS	46,007	156,250	01/19/2011	03/15/2020
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22	LS		2	2FE	2,200,000	103.3750	2,274,250	2,200,000	2,200,000					4.500	4.500	MS	30,525	99,000	03/07/2017	03/10/2022
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22			2	2FE	12,800,000	103.3750	13,232,000	12,800,000	12,800,000					4.500	4.500	MS	177,600	576,000	03/07/2017	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29	0		2	2FE	3,984,400	107.1290	4,285,168	4,000,000	3,985,144		744			4.950	5.000	JD	16,500	100,650	05/22/2019	06/01/2029
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29			2	2FE	9,961,000	107.1290	10,712,920	10,000,000	9,962,860		1,860			4.950	5.000	JD	41,250	251,625	05/23/2019	06/01/2029
29364N-AR-9	ENTERGY MISSISSIPPI INC ETR 3.1 07/01/23			2	1FE	16,865,350	102.1150	17,359,601	17,000,000	16,949,826		13,343			3.100	3.190	JJ	263,500	527,000	02/19/2013	07/01/2023
29364P-AN-3	ENTERGY NEW ORLEANS INC ETR 3.9 07/01/23			2	2FE	24,921,750	104.6760	26,168,875	25,000,000	24,969,262		8,039			3.900	3.938	JJ	487,500	975,000	06/18/2013	07/01/2023
29364W-AR-9	ENTERGY LOUISIANA LLC ETR 3.3 12/01/22			2	1FE	13,559,650	102.7390	13,869,792	13,500,000	13,517,990		(6,459)			3.300	3.247	JD	37,125	445,500	01/29/2013	12/01/2022
293791-AF-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPER	0			2FE	1,375,998	135.9370	1,780,778	1,310,000	1,366,584		(2,677)			6.875	6.385	MS	30,021	90,063	02/25/2016	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER	0			2FE	5,363,925	136.3400	6,135,283	4,500,000	5,289,744		(36,965)			6.650	4.935	AO	63,175	299,250	09/13/2018	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER EPD 5 3/4 03/01/35				2FE	4,044,200	117.9000	4,716,008	4,000,000	4,034,694		(1,414)			5.750	5.664	MS	76,667	230,000	07/13/2011	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPER EPD 6 1/8 10/15/39	LS			2FE	789,348	130.1150	923,814	710,000	776,753		(1,939)			6.125	5.340	AO	9,181	43,488	05/30/2012	10/15/2039
29379V-AG-8	ENTERPRISE PRODUCTS OPER EPD 6 1/8 10/15/39				2FE	19,035,520	130.1150	22,278,222	17,122,000	18,731,792		(46,761)			6.125	5.340	AO	221,397	1,048,723	05/30/2012	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPER	0			2FE	348,510	143.1940	429,581	300,000	339,919		(1,137)			7.550	6.313	AO	4,782	22,650	03/01/2010	04/15/2038
29379V-AP-8	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS	0			2FE	2,136,566	102.2350	2,020,168	1,976,000	2,014,886		(57,325)			5.200	2.207	MS	34,251	102,752	11/03/2017	09/01/2020
29379V-BL-6	ENTERPRISE PRODUCTS OPER EPD 3.95 02/15/27			2	2FE	5,985,600	108.1240	6,487,428	6,000,000	5,989,687		1,230			3.950	3.978	FA	89,533	237,000	04/04/2016	02/15/2027
29379V-BQ-5	ENTERPRISE PRODUCTS OPER EPD 4 1/4 02/15/48			2	2FE	9,986,500	108.0470	10,804,710	10,000,000	9,986,938		237			4.250	4.258	FA	160,556	425,000	02/01/2018	02/15/2048
29379V-BS-1	ENTERPRISE PRODUCTS OPER BASIC	0			2FE	1,999,700	103.1090	2,062,189	2,000,000	1,999,761		61			3.500	3.506	FA	29,167	56,389	10/03/2018	02/01/2022
29379V-BT-9	ENTERPRISE PRODUCTS OPER EPD 4.15 10/16/28			2	2FE	9,976,400	110.3080	11,030,830	10,000,000	9,978,841		2,006			4.150	4.179	AO	86,458	420,764	10/03/2018	10/16/2028
294429-AC-9	EQUIFAX INC EFX 6.9 07/01/28				2FE	5,721,750	127.9660	6,398,300	5,000,000	5,459,572		(41,359)			6.900	5.530	JJ	172,500	345,000	06/19/2012	07/01/2028
294429-AG-0	EQUIFAX INC EFX 7 07/01/37				2FE	24,382,976	128.9900	30,187,506	23,403,000	24,292,103		(28,592)			7.000	6.619	JJ	819,105	1,603,210	02/08/2019	07/01/2037
294429-AJ-4	EQUIFAX INC EFX 3.3 12/15/22			2	2FE	8,459,565	102.9360	9,063,506	8,805,000	8,676,990		39,817			3.300	3.822	JD	12,914	290,565	08/03/2015	12/15/2022
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26	LS		2	2FE	8,438	100.2200	9,020	9,000	8,549		60			3.250	4.148	JD	24	293	02/23/2018	06/01/2026
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26			2	2FE	10,304,962	100.2200	11,015,224	10,991,000	10,439,946		73,538			3.250	4.148	JD	29,767	357,208	02/23/2018	06/01/2026
294549-AE-0	EQT CORP EQT 7 3/4 07/15/26				2FE	5,494,850	109.7910	5,489,550	5,000,000	5,270,798		(32,049)			7.750	6.713	JJ	178,681	387,500	01/11/2011	07/15/2026
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH			4	1	18,000,000	104.4940	18,808,920	18,000,000	18,000,000					3.900	3.900	FA	265,200	855,788	12/21/2016	02/15/2040
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH	0		4	1	4,948,056	104.4940	5,170,421	4,948,056	4,948,056					3.900	3.900	FA	72,901	184,847	12/21/2016	02/15/2040
29717P-AD-9	ESSEX PORTFOLIO LP ESS 3 5/8 08/15/22			2	2FE	15,691,330	103.2870	16,267,703	15,750,000	15,731,590		6,573			3.625	3.672	FA	215,688	570,938	05/01/2013	08/15/2022
29717P-AU-1	ESSEX PORTFOLIO LP ESS 3 01/15/30			2	2FE	11,853,390	101.1760	12,141,084	12,000,000	11,858,046		4,656			3.000	3.138	JJ	144,000		07/29/2019	01/15/2030
29736R-AA-8	ESTEE LAUDER CO INC EL 5 3/4 10/15/33				1FE	18,328,775	130.4040	22,820,753	17,500,000	18,111,151		(29,484)			5.750	5.387	AO	212,431	1,006,250	04/26/2011	10/15/2033
29736R-AC-4	ESTEE LAUDER CO INC EL 6 05/15/37				1FE	2,444,191	137.4950	3,231,140	2,350,000	2,425,151		(2,584)			6.000	5.703	MN	18,017	141,000	12/01/2010	05/15/2037
29736R-AF-7	ESTEE LAUDER CO INC EL 3.7 08/15/42				1FE	27,556,951	107.2330	35,470,532	33,078,000	28,200,030		117,872			3.700	4.773	FA	462,357	1,223,886	11/14/2013	08/15/2042
29736R-AK-6	ESTEE LAUDER CO INC EL 4.15 03/15/47	LS		2	1FE	5,984	116.5270	6,992	6,000	5,985					4.150	4.165	MS	73	249	02/06/2017	03/15/2047
29736R-AK-6	ESTEE LAUDER CO INC EL 4.15 03/15/47			2	1FE	9,967,916	116.5270	11,645,708	9,994,000	9,969,738		474			4.150	4.165	MS	122,121	414,751	02/06/2017	03/15/2047
29977A-C*-4	EVERCORE INC EVERCORE 4.34 8/1/29				2	9,000,000	100.9980	9,089,820	9,000,000	9,000,000					4.340	4.338	AO	162,750		08/01/2019	08/01/2029
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44				1FE	42,531,759	110.9370	46,565,764	41,975,000	42,513,632		(8,123)			4.868	4.778	JD	170,279	2,043,343	05/21/2019	06/01/2044
30161M-AG-8	EXELON GENERATION CO LLC EXC 6 1/4 10/01/39	LS			2FE	204,569	120.9250	241,849	200,000	203,832		(98)			6.250	6.082	AO	3,125	12,500	04/15/2010	10/01/2039
30161M-AG-8	EXELON GENERATION CO LLC EXC 6 1/4 10/01/39				2FE	15,138,081	120.9250	17,896,826	14,800,000	15,083,553		(7,281)			6.250	6.082	AO	231,250	925,000	04/15/2010	10/01/2039
30161N-AC-5	EXELON CORP EXC 5 5/8 06/15/35	LS			2FE	461,577	123.5570	560,947	454,000	459,854		(235)			5.625	5.500	JD	1,135	25,538	09/08/2010	06/15/2035
30161N-AC-5	EXELON CORP EXC 5 5/8 06/15/35				2FE	1,571,803	123.5570	1,910,185	1,546,000	1,565,934		(802)			5.625	5.500	JD	3,865	86,963	09/08/2010	06/15/2035
30212P-AJ-4	EXPEDIA INC EXPE 4 1/2 08/15/24			2	2FE	9,944,400	107.0050	10,700,520	10,000,000	9,971,139		5,491			4.500	4.570	FA	170,000	450,000	08/13/2014	08/15/2024
30212P-AP-0	EXPEDIA INC EXPE 3.8 02/15/28			2	2FE	20,353,201	102.0100	20,402,020	20,000,000	20,342,203		(13,191)			3.800	3.546	FA	287,111	399,000	08/13/2019	02/15/2028
30212P-AQ-8	EXPEDIA INC EXPE 3 1/4 02/15/30			2	2FE	19,845,000	96.2120	19,242,300	20,000,000	19,848,284		3,284			3.250	3.339	FA	184,167		09/11/2019	02/15/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30225V-A#-4	EXTRA SPACE STORAGE LP EXTRA SPACE 3.47 10/9/29				2FE	18,000,000	101.1060	18,199,080	18,000,000	18,000,000					3.470	3.470	MN	142,270		10/09/2019	10/09/2029
30225V-A#-4	EXTRA SPACE STORAGE LP EXTRA SPACE 3.47 10/9/29	0			2FE	2,000,000	101.1060	2,022,120	2,000,000	2,000,000					3.470	3.470	MN	15,808		10/09/2019	10/09/2029
30225V-A@-6	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP			1	2	20,000,000	105.9060	21,181,200	20,000,000	20,000,000					4.390	4.390	JJ	399,978	878,000	07/17/2018	07/17/2028
30225V-A@-6	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP	0		1	2	6,000,000	105.9060	6,354,360	6,000,000	6,000,000					4.390	4.390	JJ	119,993	263,400	07/17/2018	07/17/2028
30231G-AN-2	EXXON MOBIL CORPORATION XOM 3.567 03/06/45	LS		2	1FE	131,198	107.1970	152,219	142,000	132,106		224			3.567	4.009	MS	1,618	5,065	09/16/2015	03/06/2045
30231G-AN-2	EXXON MOBIL CORPORATION XOM 3.567 03/06/45			2	1FE	18,171,909	107.1970	21,083,427	19,668,000	18,297,600		31,063			3.567	4.009	MS	224,109	701,558	09/16/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION XOM 3.043 03/01/26	0		2	1FE	2,250,000	104.9720	2,361,859	2,250,000	2,250,000					3.043	3.043	MS	22,823	68,468	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION XOM 4.114 03/01/46			2	1FE	35,033,250	117.2540	41,038,970	35,000,000	35,030,818		(671)			4.114	4.108	MS	479,967	1,439,900	03/01/2016	03/01/2046
30231G-AY-8	EXXON MOBIL CORPORATION XOM 2.995 08/16/39			2	1FE	15,000,000	100.3380	15,050,745	15,000,000	15,000,000					2.995	2.995	FA	168,469		08/13/2019	08/16/2039
302491-AR-6	FMC CORP FMC 3.95 02/01/22			2	2FE	18,813,140	103.0420	19,062,789	18,500,000	18,570,884		(37,933)			3.950	3.726	FA	304,479	730,750	11/13/2012	02/01/2022
302491-AS-4	FMC CORP FMC 4.1 02/01/24	LS		2	2FE	2,647,978	105.3340	2,791,343	2,650,000	2,649,034		213			4.100	4.110	FA	45,271	108,650	11/21/2013	02/01/2024
302491-AS-4	FMC CORP FMC 4.1 02/01/24			2	2FE	19,335,232	105.3340	20,382,071	19,350,000	19,342,948		1,555			4.100	4.110	FA	330,562	793,350	11/21/2013	02/01/2024
30251B-AB-4	FMR LLC FIDINV 6.45 11/15/39				1FE	27,154,743	140.3050	37,097,913	26,441,000	27,049,618		(16,770)			6.450	6.240	MN	217,918	1,705,445	04/18/2012	11/15/2039
30251B-AC-2	FMR LLC FIDINV 6 1/2 12/14/40				1FE	9,942,800	140.5820	14,058,150	10,000,000	9,950,224		1,088			6.500	6.544	JD	30,694	650,000	06/30/2010	12/14/2040
30251B-AD-0	FMR LLC FIDINV 4.95 02/01/33				1FE	7,434,380	121.4670	8,502,718	7,000,000	7,365,618		(20,267)			4.950	4.420	FA	144,375	346,500	05/18/2016	02/01/2033
30251B-AE-8	FMR LLC FIDINV 5.15 02/01/43				1FE	3,224,151	124.9000	3,672,063	2,940,000	3,193,999		(6,130)			5.150	4.542	FA	63,088	151,410	07/25/2014	02/01/2043
30452@-AA-6	FAIRFIELD LANCASTER 2017 FAIRFIRLD LANCASTER 2017 LSE-B	0			2	5,035,893	104.8960	5,282,430	5,035,893	5,035,893					4.950	4.950	MON	18,003	248,234	12/05/2019	01/05/2044
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES			4	1	16,920,146	106.0160	17,938,061	16,920,146	16,920,146					4.160	4.160	MN	89,940	697,399	09/02/2015	11/15/2043
307000-AA-7	FAMILY DOLLAR STORES INC DLTR 5 02/01/21				2FE	12,436,750	103.0150	12,876,875	12,500,000	12,491,544		7,415			5.000	5.065	FA	260,417	625,000	01/25/2011	02/01/2021
30958Q-AA-9	FARMERS EXCHANGE CAP III BASIC	0		2	2FE	989,430	115.5470	1,155,466	1,000,000	989,577		98			5.454	5.522	AO	12,726	54,540	09/21/2018	10/15/2054
309601-AE-2	FARMERS INS EXCH FARMERS INS EXCHANGE	0		2	2Z	2,000,000	104.0570	2,081,140	2,000,000	2,000,000					4.747	4.747	MN	15,823	94,940	10/10/2017	11/01/2057
30962#-AA-7	FARMERS MUTUAL HAIL INS CO			4	1	30,000,000	129.0400	38,712,000	30,000,000	30,000,000					7.375	7.376	AO	467,083	2,212,500	03/31/2015	04/15/2035
313747-AV-9	FEDERAL REALTY INVS TRUST FRT 4 1/2 12/01/44			2	1FE	13,748,800	114.5910	14,896,791	13,000,000	13,708,663		(16,538)			4.500	4.143	JD	48,750	585,000	06/20/2017	12/01/2044
313747-AX-5	FEDERAL REALTY INVS TRUST FRT 3 5/8 08/01/46			2	1FE	25,688,797	100.8150	26,262,177	26,050,000	25,712,952		7,188			3.625	3.701	FA	393,464	944,313	11/03/2016	08/01/2046
313747-AZ-0	FEDERAL REALTY INVS TRUST FRT 3.2 06/15/29			2	1FE	5,190,650	103.1500	5,157,500	5,000,000	5,184,471		(6,179)			3.200	2.744	JD	7,111	83,556	08/19/2019	06/15/2029
31428X-AT-3	FEDEX CORP FDX 3 7/8 08/01/42				2FE	9,848,000	96.2760	9,627,610	10,000,000	9,870,934		3,484			3.875	3.962	FA	161,458	387,500	07/24/2012	08/01/2042
31428X-AX-4	FEDEX CORP FDX 4.9 01/15/34				2FE	6,070,620	113.1860	6,791,178	6,000,000	6,056,479		(2,764)			4.900	4.807	JJ	135,567	294,000	02/12/2014	01/15/2034
31428X-BF-2	FEDEX CORP FDX 3 1/4 04/01/26	LS		2	2FE	342,300	103.7170	355,751	343,000	342,538		66			3.250	3.274	AO	2,787	11,148	03/21/2016	04/01/2026
31428X-BF-2	FEDEX CORP FDX 3 1/4 04/01/26			2	2FE	4,647,500	103.7170	4,830,119	4,657,000	4,650,734		890			3.250	3.274	AO	37,838	151,353	03/21/2016	04/01/2026
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47			2	2FE	4,947,300	100.6780	5,033,895	5,000,000	4,949,932		940			4.400	4.464	JJ	101,444	220,000	01/03/2017	01/15/2047
31428X-BP-0	FEDEX CORP FEDEX CORP	0		2	2FE	4,990,250	102.2830	5,114,141	5,000,000	4,991,920		850			3.400	3.423	FA	64,222	170,000	01/29/2018	02/15/2028
31620M-AK-2	FIDELITY NATIONAL INFORM FIS 3 1/2 04/15/23	LS		2	2FE	11,905	104.1280	12,495	12,000	11,965		10			3.500	3.595	AO	89	420	04/10/2013	04/15/2023
31620M-AK-2	FIDELITY NATIONAL INFORM FIS 3 1/2 04/15/23			2	2FE	9,908,895	104.1280	10,400,275	9,988,000	9,958,826		8,217			3.500	3.595	AO	73,800	349,580	04/10/2013	04/15/2023
31620M-AR-7	FIDELITY NATIONAL INFORM FIS 5 10/15/25			2	2FE	6,981,030	114.0540	7,983,752	7,000,000	6,987,842		1,769			5.000	5.035	AO	73,889	350,000	10/13/2015	10/15/2025
31620M-AT-3	FIDELITY NATIONAL INFORM FIS 3 08/15/26			2	2FE	14,121,500	103.3260	15,498,915	15,000,000	14,354,825		84,402			3.000	3.739	FA	170,000	450,000	02/16/2017	08/15/2026
31620M-AY-2	FIDELITY NATIONAL INFORM FIS 4 1/4 05/15/28			2	2FE	7,972,320	111.0430	8,883,432	8,000,000	7,976,053		2,332			4.250	4.293	MN	43,444	340,000	05/14/2018	05/15/2028
31620R-AF-2	FIDELITY NATL FINANCIAL FNF 5 1/2 09/01/22				2FE	9,951,300	107.4680	10,746,800	10,000,000	9,984,340		5,309			5.500	5.564	MS	183,333	550,000	08/21/2012	09/01/2022
316773-CP-3	FIFTH THIRD BANCORP FITB 4.3 01/16/24			2	2FE	30,240,602	107.3180	32,241,397	30,043,000	30,170,739		(30,138)			4.300	4.180	JJ	592,097	1,291,849	11/08/2016	01/16/2024
31677A-AB-0	FIFTH THIRD BANK FITB 3.85 03/15/26			2	2FE	3,996,040	106.2940	4,251,740	4,000,000	3,997,368		369			3.850	3.862	MS	45,344	154,000	03/10/2016	03/15/2026
31847R-AE-2	FIRST AMERICAN FINANCIAL FAF 4.3 02/01/23				2FE	4,981,900	103.9720	5,198,605	5,000,000	4,993,578		1,907			4.300	4.345	FA	89,583	215,000	01/24/2013	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL FAF 4.6 11/15/24				2FE	8,017,860	106.1960	8,495,680	8,000,000	8,015,208		(2,737)			4.600	4.556	MN	47,022	368,000	11/05/2018	11/15/2024
318685-AA-2	FIRST BANCSHARES INC FIRST BANCSHARES INC				1Z	16,000,000	100.8550	16,136,800	16,000,000	16,000,000					4.250	4.250	JJ	340,000	680,000	06/29/2017	07/01/2022
319383-AB-1	FIRST BUSEY CORPORATION FIRST BUSEY CORP	0			2FE	2,000,000	101.0000	2,020,000	2,000,000	2,000,000					3.750	3.750	MN	7,500	75,000	05/18/2017	05/25/2022
320844-PD-9	FIRST MERIT BANK (OHIO) HBAN 4.27 11/25/26				2FE	10,000,000	107.1840	10,718,380	10,000,000	10,000,000					4.270	4.270	MN	42,700	427,000	11/18/2014	11/25/2026
33616C-AB-6	FIRST REPUBLIC BANK FRC 4 3/8 08/01/46			2	2FE	29,464,640	108.5030	32,550,990	30,000,000	29,493,845		9,707			4.375	4.484	FA	546,875	1,312,500	06/13/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47			2	2FE	14,765,550	115.6910	17,353,620	15,000,000	14,776,604		4,002			4.625	4.686	FA	265,938	693,750	02/06/2017	02/13/2047
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47	0		2	2FE	1,571,500	115.6910	1,735,362	1,500,000	1,568,832		(1,401)			4.625	4.686	FA	26,594	69,375	03/13/2018	02/13/2047

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33767B-AB-5	FIRSTENERGY TRANSMISSION FIRSTENERGY TRANSMISSION	0		2	2FE	3,149,520	107.9770	3,239,303	3,000,000	3,110,050		(20,729)			4.350	3.512	JJ	60,175	130,500	01/22/2018	01/15/2025
337738-AL-2	FISERV INC FISV 4 3/4 06/15/21				2FE	5,316,508	103.8480	5,270,271	5,075,000	5,118,711		(28,565)			4.750	4.134	JD	10,714	241,063	01/11/2012	06/15/2021
337738-AM-0	FISERV INC FISV 3 1/2 10/01/22	LS		2	2FE	99,539	103.6290	103,629	100,000	99,857		49			3.500	3.555	AO	875	3,500	09/18/2012	10/01/2022
337738-AM-0	FISERV INC FISV 3 1/2 10/01/22			2	2FE	14,831,311	103.6290	15,440,736	14,900,000	14,878,701		7,250			3.500	3.555	AO	130,375	521,500	09/18/2012	10/01/2022
337738-AR-9	FISERV INC FISV 4.2 10/01/28			2	2FE	14,970,750	110.3170	16,547,565	15,000,000	14,973,912		2,494			4.200	4.224	AO	157,500	640,500	09/20/2018	10/01/2028
337738-AU-2	FISERV INC FISV 3 1/2 07/01/29			2	2FE	14,974,800	105.2090	15,781,395	15,000,000	14,975,988		1,188			3.500	3.520	JJ	272,708		06/10/2019	07/01/2029
337915-AA-0	HUNTINGTON BANCSHARES HBAN 4.35 02/04/23	LS			2FE	100,549	104.9470	104,947	100,000	100,195		(58)			4.350	4.282	FA	1,776	4,350	02/06/2013	02/04/2023
337915-AA-0	HUNTINGTON BANCSHARES HBAN 4.35 02/04/23				2FE	18,239,650	104.9470	19,037,458	18,140,000	18,175,353		(10,494)			4.350	4.282	FA	322,212	789,090	02/06/2013	02/04/2023
338135-E*-3	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG				2	1,000,000	102.4850	1,024,850	1,000,000	1,000,000					3.520	3.520	MN	5,867	35,200	11/01/2017	11/01/2027
338135-E@-1	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG				2	1,000,000	103.1880	1,031,880	1,000,000	1,000,000					4.320	4.320	MN	7,200	43,200	11/01/2017	11/01/2047
33829T-AA-4	FIVE CORNERS FUNDING TRS PRU 4.419 11/15/23				1FE	15,000,000	108.6310	16,294,605	15,000,000	15,000,000					4.419	4.419	MN	84,698	662,850	11/18/2013	11/15/2023
33938E-AS-6	FLEX LTD FLEX 5 02/15/23	LS			2FE	541,350	106.6910	533,453	500,000	521,042		(6,265)			5.000	3.563	FA	9,444	25,000	08/10/2016	02/15/2023
33938E-AS-6	FLEX LTD FLEX 5 02/15/23				2FE	13,533,750	106.6910	13,336,313	12,500,000	13,026,056		(156,630)			5.000	3.563	FA	236,111	625,000	08/10/2016	02/15/2023
33938E-AU-1	FLEX LTD FLEX 4 3/4 06/15/25	LS		2	2FE	516,827	108.3990	559,340	516,000	516,721		(102)			4.750	4.721	JD	1,089	24,510	10/22/2018	06/15/2025
33938E-AU-1	FLEX LTD FLEX 4 3/4 06/15/25			2	2FE	7,495,993	108.3990	8,112,604	7,484,000	7,494,456		(1,481)			4.750	4.721	JD	15,800	355,490	10/22/2018	06/15/2025
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38	LS			2FE	200,000	93.0910	186,181	200,000	200,000					4.125	4.125	MS	2,085	8,250	07/12/2016	03/31/2038
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38				2FE	9,663,000	93.0910	8,995,335	9,663,000	9,663,000					4.125	4.125	MS	100,757	398,599	07/12/2016	03/31/2038
340711-AW-0	FLORIDA GAS TRANSMISSION CITCOR 4.35 07/15/25	LS		2	2FE	1,544,521	107.7630	1,664,940	1,545,000	1,544,693		42			4.350	4.354	JJ	30,990	67,208	07/15/2015	07/15/2025
340711-AW-0	FLORIDA GAS TRANSMISSION CITCOR 4.35 07/15/25			2	2FE	18,449,279	107.7630	19,887,680	18,455,000	18,451,334		498			4.350	4.354	JJ	370,177	802,793	07/15/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT CO NEE 5.85 02/01/33				1FE	712,386	128.1290	909,718	710,000	711,738		(87)			5.850	5.823	FA	17,306	41,535	02/11/2010	02/01/2033
341081-ER-4	FLORIDA POWER & LIGHT CO NEE 5.95 10/01/33				1FE	9,179,910	133.8200	12,043,818	9,000,000	9,132,673		(6,175)			5.950	5.793	AO	133,875	535,500	02/11/2010	10/01/2033
341081-EX-1	FLORIDA POWER & LIGHT CO NEE 6.2 06/01/36				1FE	5,216,356	134.1300	5,995,589	4,470,000	5,048,673		(22,248)			6.200	5.032	JD	23,095	277,140	10/27/2010	06/01/2036
341081-FC-6	FLORIDA POWER & LIGHT CO NEE 5.69 03/01/40				1FE	1,381,650	135.3910	1,692,381	1,250,000	1,358,604		(3,065)			5.690	5.001	MS	23,708	71,125	11/01/2010	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO NEE 5 1/4 02/01/41			2	1FE	25,952,000	129.2320	32,307,925	25,000,000	25,797,653		(21,796)			5.250	5.000	FA	546,875	1,312,500	06/02/2011	02/01/2041
341099-BT-5	DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28				1FE	7,105,169	124.4420	9,183,834	7,380,000	7,218,341		14,375			6.750	7.111	FA	207,563	498,150	04/17/2009	02/01/2028
341099-CB-3	DUKE ENERGY FLORIDA LLC DUK 5.9 03/01/33				1FE	1,754,310	128.0590	2,070,714	1,617,000	1,715,696		(5,101)			5.900	5.252	MS	31,801	95,403	10/26/2010	03/01/2033
341099-CL-1	DUKE ENERGY FLORIDA LLC DUK 6.4 06/15/38				1FE	11,998,100	142.4580	14,245,820	10,000,000	11,608,329		(51,807)			6.400	5.050	JD	28,444	640,000	11/01/2010	06/15/2038
34110Q-AL-2	DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28				1FE	755,162	125.8170	805,231	640,000	706,251		(6,457)			6.750	5.167	FA	18,000	43,200	09/15/2010	02/01/2028
34321*-AA-9	FLORIDA TIMBER FINANCE II LLC				1	5,161,299	109.8690	5,603,319	5,100,000	5,121,351		(5,544)			6.306	6.167	AO	80,402	321,606	02/25/2011	06/01/2023
343498-AA-9	FLOWERS FOODS INC FLO 4 3/8 04/01/22	LS		2	2FE	250,216	104.1730	256,266	246,000	247,548		(739)			4.375	4.042	AO	2,691	10,763	01/07/2016	04/01/2022
343498-AA-9	FLOWERS FOODS INC FLO 4 3/8 04/01/22			2	2FE	16,532,584	104.1730	16,932,279	16,254,000	16,356,277		(48,806)			4.375	4.042	AO	177,778	711,113	01/07/2016	04/01/2022
343498-AB-7	FLOWERS FOODS INC FLO 3 1/2 10/01/26			2	2FE	19,894,600	102.7240	20,544,720	20,000,000	19,924,965		9,674			3.500	3.563	AO	175,000	700,000	09/23/2016	10/01/2026
34354P-AC-9	FLOWSERVE CORPORATION FLS 3 1/2 09/15/22	LS		2	2FE	318,219	101.1100	321,531	318,000	318,029		(17)			3.500	3.494	MS	3,277	11,130	06/04/2015	09/15/2022
34354P-AC-9	FLOWSERVE CORPORATION FLS 3 1/2 09/15/22			2	2FE	30,002,637	101.1100	30,314,920	29,982,000	29,984,738		(1,634)			3.500	3.494	MS	308,981	1,049,370	06/04/2015	09/15/2022
345370-CA-6	FORD MOTOR COMPANY	0			3FE	13,302,367	118.7650	11,876,520	10,000,000	13,302,367					7.450	4.615	JJ	341,458	745,000	09/17/2014	07/16/2031
345370-CQ-1	FORD MOTOR COMPANY F 4 3/4 01/15/43				2FE	34,434,900	88.7520	31,063,200	35,000,000	34,507,518		11,159			4.750	4.851	JJ	766,597	1,662,500	11/09/2016	01/15/2043
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35				1FE	15,954,150	115.8760	17,381,400	15,000,000	15,914,207		(38,039)			5.170	4.626	JD	34,467	775,500	12/10/2018	12/15/2035
348609-AE-8	FT SAM HOUSTON MILIT HSG FTSAMH 5.775 03/15/50				1FE	25,362,436	121.9480	26,371,270	21,625,000	25,229,947		(53,018)			5.775	4.732	MS	367,715	1,248,844	05/11/2017	03/15/2050
34959J-AH-1	FORTIVE CORPORATION FTV 4.3 06/15/46			2	2FE	38,425,529	103.0710	39,167,132	38,000,000	38,404,800		(8,544)			4.300	4.232	JD	72,622	1,634,000	06/20/2017	06/15/2046
349631-AG-6	BEAM SUNTORY INC SUNTOR 6 5/8 07/15/28				2FE	11,013,300	122.2150	12,221,510	10,000,000	10,612,274		(54,308)			6.625	5.709	JJ	305,486	662,500	10/04/2010	07/15/2028
34964C-AA-4	FORTUNE BRANDS HOME & SE FBHS 4 06/15/25	LS		2	2FE	180,915	106.8950	194,548	182,000	181,350		104			4.000	4.074	JD	324	7,280	08/28/2018	06/15/2025
34964C-AA-4	FORTUNE BRANDS HOME & SE FBHS 4 06/15/25			2	2FE	32,622,315	106.8950	35,080,637	32,818,000	32,700,787		18,825			4.000	4.074	JD	58,343	1,312,720	08/28/2018	06/15/2025
34964C-AE-6	FORTUNE BRANDS HOME & SE FBHS 3 1/4 09/15/29	LS		2	2FE	52,910	101.0560	53,560	53,000	52,912		2			3.250	3.270	MS	517		09/09/2019	09/15/2029
34964C-AE-6	FORTUNE BRANDS HOME & SE FBHS 3 1/4 09/15/29			2	2FE	19,913,090	101.0560	20,157,720	19,947,000	19,913,968		878			3.250	3.270	MS	194,483		09/09/2019	09/15/2029
35137L-AC-9	FOX CORP FOXA 4.709 01/25/29	LS		2	2FE	6,084,000	113.7490	6,920,465	6,084,000	6,084,000					4.709	4.709	JJ	124,148	143,248	01/15/2019	01/25/2029
35137L-AC-9	FOX CORP FOXA 4.709 01/25/29			2	2FE	5,916,000	113.7490	6,729,367	5,916,000	5,916,000					4.709	4.709	JJ	120,720	139,292	01/15/2019	01/25/2029

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35805B-AA-6	FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29			2	2FE	9,846,100	102.6250	10,262,500	10,000,000	9,852,816		6,716			3.750	3.938	JD	16,667	182,292	06/13/2019	06/15/2029
359694-AB-2	H.B. FULLER CO FUL 4 02/15/27	LS		2	4FE	199,578	99.0000	198,000	200,000	199,683		38			4.000	4.026	FA	3,022	8,000	02/16/2017	02/15/2027
359694-AB-2	H.B. FULLER CO FUL 4 02/15/27			2	4FE	11,775,092	99.0000	11,682,000	11,800,000	11,781,318		2,220			4.000	4.026	FA	178,311	472,000	02/16/2017	02/15/2027
361448-AL-7	GATX CORP GMT 4.85 06/01/21				2FE	5,130,965	103.6610	5,157,130	4,975,000	5,004,081		(19,529)			4.850	4.419	JD	20,107	241,288	10/26/2012	06/01/2021
361448-AN-3	GATX CORP GMT 4 3/4 06/15/22				2FE	20,173,550	105.8040	21,160,800	20,000,000	20,051,683		(19,917)			4.750	4.636	JD	42,222	950,000	12/10/2012	06/15/2022
361448-AW-3	GATX CORP GMT 3 1/4 03/30/25			2	2FE	4,946,850	102.8170	5,140,860	5,000,000	4,970,430		5,071			3.250	3.374	MS	41,076	162,500	02/03/2015	03/30/2025
361448-BE-2	GATX CORP GMT 4.7 04/01/29			2	2FE	14,975,400	111.5040	16,725,585	15,000,000	14,978,867		3,467			4.700	4.719	AO	176,250	471,958	01/29/2019	04/01/2029
36198*-AA-4	GI MANAGER LP GI MANAGER LP				1Z	18,000,000	100.0220	18,003,960	18,000,000	18,000,000					3.940	3.942	JJ	120,170		10/30/2019	10/30/2024
369550-AT-5	GENERAL DYNAMICS CORP GD 3.6 11/15/42			2	1FE	25,894,456	113.3520	33,515,801	29,568,000	26,308,160		80,054			3.600	4.361	MN	136,013	1,064,448	02/22/2017	11/15/2042
369550-AU-2	GENERAL DYNAMICS CORP GD 2 1/4 11/15/22	LS		2	1FE	90,199	101.0870	102,098	101,000	97,249		1,218			2.250	3.623	MN	290	2,273	08/20/2013	11/15/2022
369550-AU-2	GENERAL DYNAMICS CORP GD 2 1/4 11/15/22			2	1FE	22,236,401	101.0870	25,169,652	24,899,000	23,974,369		300,278			2.250	3.623	MN	71,585	560,228	08/20/2013	11/15/2022
36962G-3P-7	GENERAL ELECTRIC CO GE 5 7/8 01/14/38				2FE	7,504,590	120.6760	8,638,017	7,158,000	7,441,736		(8,999)			5.875	5.525	JJ	195,080	420,533	05/31/2011	01/14/2038
36962G-6S-8	GENERAL ELECTRIC CO GE 3.1 01/09/23				2FE	1,143,846	102.1270	1,170,374	1,146,000	1,145,278		225			3.100	3.122	JJ	16,974	35,526	01/03/2013	01/09/2023
36962G-XZ-2	GENERAL ELECTRIC CO GE 6 3/4 03/15/32	LS			2FE	949,906	128.2080	1,165,408	909,000	938,394		(1,556)			6.750	6.365	MS	18,066	61,358	06/02/2010	03/15/2032
36962G-XZ-2	GENERAL ELECTRIC CO GE 6 3/4 03/15/32				2FE	4,869,705	128.2080	5,974,479	4,660,000	4,810,690		(7,975)			6.750	6.365	MS	92,618	314,550	06/02/2010	03/15/2032
370334-BJ-2	GENERAL MILLS INC GIS 5.4 06/15/40	LS			2FE	103,792	122.9710	122,971	100,000	103,174		(86)			5.400	5.147	JD	240	5,400	06/16/2011	06/15/2040
370334-BJ-2	GENERAL MILLS INC GIS 5.4 06/15/40				2FE	20,628,722	122.9710	24,440,407	19,875,000	20,505,870		(17,112)			5.400	5.147	JD	47,700	1,073,250	06/16/2011	06/15/2040
370334-BP-8	GENERAL MILLS INC GIS 4.15 02/15/43			2	2FE	9,162,100	107.5680	10,756,780	10,000,000	9,254,831		17,596			4.150	4.681	FA	156,778	415,000	02/11/2014	02/15/2043
370334-CG-7	GENERAL MILLS INC GENERAL MILLS INC	0		2	2FE	2,993,940	111.5670	3,347,015	3,000,000	2,994,804		513			4.200	4.225	AO	25,900	126,000	04/03/2018	04/17/2028
370334-CH-5	GENERAL MILLS INC GENERAL MILLS INC	0		2	2FE	1,996,880	115.9960	2,319,920	2,000,000	1,997,050		101			4.550	4.562	AO	18,706	91,000	04/03/2018	04/17/2038
370334-CJ-1	GENERAL MILLS INC GENERAL MILLS INC	0		2	2FE	998,080	119.3260	1,193,262	1,000,000	998,132		31			4.700	4.712	AO	9,661	47,000	04/03/2018	04/17/2048
37045V-AS-9	GENERAL MOTORS CO GM 5 10/01/28	LS		2	2FE	131,954	108.4120	143,104	132,000	131,963		6			5.000	5.004	AO	1,650	6,985	09/06/2018	10/01/2028
37045V-AS-9	GENERAL MOTORS CO GM 5 10/01/28			2	2FE	6,865,596	108.4120	7,445,729	6,868,000	6,866,088		310			5.000	5.004	AO	85,850	363,432	09/06/2018	10/01/2028
37045X-BG-0	GENERAL MOTORS FINL CO GM 5 1/4 03/01/26	0		2	2FE	1,992,780	110.9390	2,218,782	2,000,000	1,995,114		654			5.250	4.651	MS	35,000	105,000	02/25/2016	03/01/2026
37045X-BG-0	GENERAL MOTORS FINL CO GM 5 1/4 03/01/26			2	2FE	15,772,650	110.9390	16,640,865	15,000,000	15,518,768		(76,227)			5.250	4.651	MS	262,500	787,500	07/27/2016	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINL CO GM 4 10/06/26			2	2FE	3,994,440	104.6400	4,185,608	4,000,000	3,996,004		505			4.000	4.017	AO	37,778	160,000	10/03/2016	10/06/2026
37045X-BT-2	GENERAL MOTORS FINL CO GM 4.35 01/17/27	LS		2	2FE	101,509	105.3530	105,353	100,000	101,160		(144)			4.350	4.153	JJ	1,982	4,350	06/27/2017	01/17/2027
37045X-BT-2	GENERAL MOTORS FINL CO GM 4.35 01/17/27			2	2FE	28,321,011	105.3530	29,393,571	27,900,000	28,223,757		(40,276)			4.350	4.153	JJ	552,885	1,213,650	06/27/2017	01/17/2027
37246O-C#-0	GENUINE PARTS CO GENUINE PARTS CO				2	7,000,000	104.4410	7,310,870	7,000,000	7,000,000					3.700	3.700	AO	43,886	259,000	10/30/2017	10/30/2027
37331N-AB-7	GEORGIA-PACIFIC LLC GP 5.4 11/01/20				1FE	15,520,500	102.7190	15,407,910	15,000,000	15,058,001		(66,681)			5.400	4.920	MN	135,000	810,000	10/06/2011	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC GP 3.734 07/15/23			1	1FE	19,999,400	104.7010	20,940,220	20,000,000	19,999,966		9			3.734	3.734	JJ	344,358	746,800	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC GP 3.6 03/01/25			2	1FE	12,167,340	105.5090	12,661,056	12,000,000	12,109,832		(20,121)			3.600	3.397	MS	144,000	432,000	01/30/2017	03/01/2025
37333A-GC-9	GEORGIA POWER COMPANY SO 5.65 03/01/37				2FE	9,730,620	118.4520	10,660,689	9,000,000	9,573,411		(20,524)			5.650	5.089	MS	169,500	508,500	08/06/2010	03/01/2037
375558-AQ-6	GILEAD SCIENCES INC GILD 4 1/2 04/01/21	LS		2	1FE	690,868	102.4990	689,816	673,000	675,341		(2,213)			4.500	4.147	AO	7,571	30,285	11/22/2011	04/01/2021
375558-AQ-6	GILEAD SCIENCES INC GILD 4 1/2 04/01/21			2	1FE	12,654,282	102.4990	12,635,002	12,327,000	12,369,885		(40,531)			4.500	4.147	AO	138,679	554,715	11/22/2011	04/01/2021
375558-AS-2	GILEAD SCIENCES INC GILD 5.65 12/01/41	LS		2	1FE	435,310	131.4530	499,522	380,000	427,935		(1,277)			5.650	4.708	JD	1,789	21,470	02/10/2014	12/01/2041
375558-AS-2	GILEAD SCIENCES INC GILD 5.65 12/01/41			2	1FE	20,341,571	131.4530	23,342,127	17,757,000	19,996,956		(59,669)			5.650	4.708	JD	83,606	1,003,271	02/10/2014	12/01/2041
375558-BG-7	GILEAD SCIENCES INC GILD 4.6 09/01/35			2	1FE	14,949,750	119.6960	17,954,445	15,000,000	14,956,846		1,842			4.600	4.626	MS	230,000	690,000	09/09/2015	09/01/2035
377372-AB-3	GLAXOSMITHKLINE CAP INC GSK 5 3/8 04/15/34				1FE	7,866,900	127.6150	9,571,110	7,500,000	7,769,724		(12,659)			5.375	5.019	AO	85,104	403,125	07/28/2010	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/38	LS			1FE	227,014	143.1540	286,308	200,000	221,696		(695)			6.375	5.425	MN	1,629	12,750	10/15/2010	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/38				1FE	21,339,311	143.1540	26,912,971	18,800,000	20,839,436		(65,340)			6.375	5.425	MN	153,142	1,198,500	10/15/2010	05/15/2038
378272-AQ-1	Glencore Funding GLENLN 3 7/8 10/27/27	LS		2	2FE	347,935	103.4500	362,074	350,000	348,318		180			3.875	3.947	AO	2,411	13,563	11/03/2017	10/27/2027
378272-AQ-1	Glencore Funding GLENLN 3 7/8 10/27/27			2	2FE	9,593,065	103.4500	9,982,896	9,650,000	9,603,620		4,972			3.875	3.947	AO	66,478	373,938	11/03/2017	10/27/2027
379463-A*-3	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC				2PL	2,750,000	104.3350	2,869,213	2,750,000	2,750,000					4.380	4.380	JD	5,353	120,450	06/24/2016	06/15/2028
379463-A@-1	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC			4	2PL	8,250,000	102.4390	8,451,218	8,250,000	8,250,000					4.580	4.580	JD	16,793	377,850	06/24/2016	06/15/2036
38141E-C2-3	GOLDMAN SACHS GROUP INC GS 3.85 07/08/24	LS		2	1FE	99,890	105.4970	105,497	100,000	99,946		11			3.850	3.863	JJ	1,850	3,850	09/23/2014	07/08/2024

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141E-C2-3	GOLDMAN SACHS GROUP INC GS 3.85 07/08/24			2	1FE	14,883,610	105.4970	15,719,098	14,900,000	14,892,003		1,590			3.850	3.863	JJ	275,671	573,650	09/23/2014	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC	0			2FE	1,784,044	119.5010	1,900,060	1,590,000	1,724,778		(15,929)			5.950	4.530	JJ	43,623	94,605	01/06/2016	01/15/2027
38141G-WC-4	GOLDMAN SACHS GROUP INC BASIC	0		2	1FE	3,032,340	101.3820	3,041,469	3,000,000	3,027,232		(5,108)			3.000	2.297	AO	16,250	45,000	09/26/2019	04/26/2022
38141G-WZ-3	GOLDMAN SACHS GROUP INC GS 4.223 05/01/29	0		2	1FE	1,000,000	109.9340	1,099,338	1,000,000	1,000,000					4.223	4.223	MN	7,038	42,230	04/18/2018	05/01/2029
38143U-8H-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC	0		2	1FE	2,993,070	106.0480	3,181,451	3,000,000	2,995,437		648			3.750	3.778	FA	39,375	112,500	02/22/2016	02/25/2026
38143V-AA-7	GOLDMAN SACHS CAPITAL I GS 6.345 02/15/34	LS			2FE	40,917	129.8750	49,353	38,000	40,008		(90)			6.345	5.792	FA	911	2,411	06/23/2005	02/15/2034
38143V-AA-7	GOLDMAN SACHS CAPITAL I GS 6.345 02/15/34				2FE	13,418,708	129.8750	16,185,023	12,462,000	13,120,539		(29,485)			6.345	5.792	FA	298,714	790,714	06/23/2005	02/15/2034
38145G-AG-5	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC	0		2	1FE	4,994,850	100.2850	5,014,253	5,000,000	4,998,093		985			2.350	2.371	MN	15,014	117,500	09/22/2016	11/15/2021
38148B-AA-6	GOLDMAN SACHS GROUP INC.	0			3FE	808,000	100.6250	813,050	808,000	808,000					5.785	4.120	AO	10,972	49,116	04/21/2014	12/29/2049
38148Y-AA-6	GOLDMAN SACHS GROUP INC GS 4.017 10/31/38			2	1FE	15,435,150	108.2890	16,243,395	15,000,000	15,405,684		(15,658)			4.017	3.795	AO	102,099	602,550	12/27/2017	10/31/2038
38148Y-AA-6	GOLDMAN SACHS GROUP INC GS 4.017 10/31/38	0		2	1FE	439,647	108.2890	438,572	405,000	439,618		(30)			4.017	3.795	AO	2,757		12/23/2019	10/31/2038
382388-AU-0	GOODRICH CORP GR 6.8 07/01/36				2FE	4,868,960	128.9490	5,157,952	4,000,000	4,678,764		(25,363)			6.800	5.250	JJ	136,000	272,000	10/12/2010	07/01/2036
382380-AJ-5	GOODRICH CORP GR 7 1/2 04/01/26				2FE	11,896,700	125.6440	12,564,350	10,000,000	10,962,864		(125,257)			7.500	5.650	AO	158,333	750,000	09/09/2010	04/01/2026
38239K-AA-6	GOODMAN US FINANCE THREE LLC GOODMAN US FINANCE THREE LLC	0		2	2FE	1,497,600	108.3370	1,625,049	1,500,000	1,497,814		79			4.500	4.512	AO	14,250	67,500	09/19/2017	10/15/2037
38749#-AB-8	GRANITE STATE GAS TRANSMISSION GRANITE STATE GAS TRANSMISSION				2	5,000,000	102.4650	5,123,250	5,000,000	5,000,000					3.720	3.720	MN	31,000	186,000	11/01/2017	11/01/2027
391164-AF-7	GREAT PLAINS ENERGY INC EVRG 5.292 06/15/22			2	2FE	7,734,345	106.2600	7,635,865	7,186,000	7,330,514		(60,955)			5.292	4.329	JD	16,901	380,283	05/23/2012	06/15/2022
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38			4	1FE	25,359,192	117.0120	29,936,188	25,583,818	25,478,669		(2,618)			6.254	6.309	JJ	800,006	1,600,012	09/05/2012	07/01/2038
39121J-B#-6	GREAT RIVER ENERGY			4	1	5,000,000	106.2420	5,312,100	5,000,000	5,000,000					4.620	4.619	AO	57,750	231,000	02/04/2015	10/01/2044
39121J-B@-8	GREAT RIVER ENERGY			4	1	14,000,000	104.3510	14,609,140	14,000,000	14,000,000					4.110	4.109	AO	143,850	575,400	02/04/2015	10/01/2035
39121J-C@-7	GREAT RIVER ENERGY GREAT RIVER ENERGY			4	1	6,416,667	100.6040	6,455,423	6,416,667	6,416,667					3.590	3.590	AO	48,631	230,358	08/30/2017	10/15/2045
391220-AA-7	GREAT RIVER HYDRO LLC GREAT RIVER HYDRO LLC	0			2PL	5,000,000	107.3320	5,366,610	5,000,000	5,000,000					4.940	4.942	FA	83,019	247,000	04/18/2017	04/19/2032
391382-AB-4	GREAT-WEST LIFECO FINANCE GWOCN 4.15 06/03/47			2	1FE	34,726,300	107.8900	37,761,465	35,000,000	34,739,165		4,998			4.150	4.196	JD	112,972	1,452,500	05/23/2017	06/03/2047
39951#-AA-1	GROUND LEASE TRUST GROUND LEASE TRUST	0			1PL	3,000,000	109.8340	3,295,032	3,000,000	3,000,000					4.580	4.580	MON	6,107	137,400	02/20/2018	02/15/2051
402479-CB-3	GULF POWER CO NEE 5.1 10/01/40				1FE	4,996,800	118.9020	5,945,085	5,000,000	4,997,449		68			5.100	5.104	AO	63,750	255,000	09/10/2010	10/01/2040
402524-AE-2	GULF SOUTH PIPELINE BWP 4 06/15/22			2	2FE	18,471,751	103.2870	19,040,940	18,435,000	18,444,320		(4,444)			4.000	3.973	JD	32,773	737,400	01/30/2013	06/15/2022
402740-AB-0	GULFSTREAM NATURAL GAS GULFNG 6.19 11/01/25				2FE	12,977,409	115.1200	14,453,278	12,555,000	12,755,862		(28,724)			6.190	5.858	MN	129,526	777,155	10/27/2010	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS GULFNG 4.6 09/15/25			2	2FE	19,992,400	108.0220	21,604,300	20,000,000	19,995,085		738			4.600	4.605	MS	270,889	920,000	09/21/2015	09/15/2025
40414L-AJ-8	HCP INC HCP INC	0		2	2FE	976,840	106.7650	1,067,649	1,000,000	987,371		2,916			4.250	4.610	MN	5,431	42,500	03/01/2016	11/15/2023
4042Q1-AA-5	HSBC BANK USA HSBC 5 7/8 11/01/34	LS			1FE	1,470,175	132.9780	1,728,708	1,300,000	1,437,410		(6,200)			5.875	4.866	MN	12,729	76,375	01/16/2014	11/01/2034
4042Q1-AA-5	HSBC BANK USA HSBC 5 7/8 11/01/34				1FE	6,106,881	132.9780	7,180,785	5,400,000	5,970,781		(25,755)			5.875	4.866	MN	52,875	317,250	01/16/2014	11/01/2034
40465@-AD-4	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC				2	12,000,000	104.9750	12,597,000	12,000,000	12,000,000					4.210	4.210	MN	82,797	505,200	05/02/2018	05/02/2026
40465@-AF-9	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC			1	2	13,000,000	104.9520	13,643,760	13,000,000	13,000,000					4.250	4.250	FA	221,000	552,500	08/07/2018	08/07/2026
40465@-AH-5	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC				2	14,000,000	104.7050	14,658,700	14,000,000	14,000,000					4.650	4.650	FA	224,233	325,500	02/27/2019	02/27/2027
406216-AW-1	HALLIBURTON COMPANY HAL 6.7 09/15/38				2FE	3,307,690	132.0540	3,961,605	3,000,000	3,252,973		(7,428)			6.700	5.941	MS	59,183	201,000	11/30/2010	09/15/2038
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39	LS			2FE	127,342	143.0830	183,146	128,000	127,438		12			7.450	6.631	MS	2,808	9,536	03/10/2009	09/15/2039
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39				2FE	6,836,678	143.0830	9,832,664	6,872,000	6,841,806		657			7.450	6.631	MS	150,745	511,964	03/10/2009	09/15/2039
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39	0			2FE	2,827,500	143.0830	2,861,660	2,000,000	2,776,317		(24,170)			7.450	6.631	MS	43,872	149,000	10/25/2017	09/15/2039
406216-BD-2	HALLIBURTON COMPANY HAL 3 1/2 08/01/23			2	2FE	24,941,500	103.9560	25,988,950	25,000,000	24,976,601		6,024			3.500	3.528	FA	364,583	875,000	07/29/2013	08/01/2023
406216-BG-5	HALLIBURTON COMPANY HALLIBURTON CO	0		2	2FE	2,042,380	106.8510	2,137,027	2,000,000	2,028,714		(4,531)			3.800	3.517	MN	9,711	76,000	11/09/2016	11/15/2025
406216-BJ-9	HALLIBURTON COMPANY HAL 4.85 11/15/35			2	2FE	10,571,600	112.9270	11,292,690	10,000,000	10,537,803		(24,125)			4.850	4.366	MN	61,972	485,000	07/19/2018	11/15/2035
40867#-AD-6	HAMPAC LLC HAMPAC LLC	0			1	9,828,286	105.2740	10,346,659	9,828,286	9,828,286					4.250	4.250	MON	24,366	417,150	12/11/2017	08/10/2042
41242*-BL-5	HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC	0			1FE	1,000,000	109.2500	1,092,497	1,000,000	1,000,000					3.960	3.960	JD	2,640	46,750	10/04/2018	06/07/2030
41242*-BM-3	HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC	0			1FE	2,000,000	111.1160	2,222,318	2,000,000	2,000,000					4.060	4.060	JD	5,413	95,861	10/04/2018	06/07/2033
413875-AE-5	HARRIS CORPORATION LHX 7 01/15/26				2FE	1,841,660	118.6220	2,372,434	2,000,000	1,918,465		10,204			7.000	7.861	JJ	64,556	140,000	06/05/2009	01/15/2026
413875-AF-2	HARRIS CORPORATION LHX 6.35 02/01/28				2FE	1,496,250	118.5810	1,778,718	1,500,000	1,497,777		205			6.350	6.374	FA	39,688	95,250	01/05/2011	02/01/2028
413875-AN-5	HARRIS CORPORATION LHX 6.15 12/15/40				2FE	12,096,700	135.8660	16,303,956	12,000,000	12,082,569		(2,095)			6.150	6.090	JD	32,800	738,000	06/02/2011	12/15/2040

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
413875-AS-4	HARRIS CORPORATION HARRIS CORPORATION	0		2	2FE	3,341,490	117.7940	3,533,813	3,000,000	3,307,375		(15,029)			4.854	3.935	AO	25,888	145,620	08/24/2017	04/27/2035
416515-BD-5	HARTFORD FINL SVCS GRP HIG 4.4 03/15/48			2	2FE	19,799,400	115.0570	23,011,460	20,000,000	19,805,400		3,399			4.400	4.461	MS	259,111	880,000	03/13/2018	03/15/2048
418056-AH-0	HASBRO INC HAS 6.6 07/15/28				2FE	21,418,910	118.5140	24,147,268	20,375,000	21,039,782		(58,944)			6.600	6.099	JJ	620,079	1,344,750	05/07/2012	07/15/2028
41975*-AQ-8	HAWAII ELECTRIC LIGHT HAWAII ELECTRIC LIGHT				2	3,000,000	105.9440	3,178,320	3,000,000	3,000,000					4.530	4.530	MN	11,703	135,900	05/30/2018	05/30/2033
419866-F*-4	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC CO				2	10,000,000	112.5690	11,256,900	10,000,000	10,000,000					5.230	5.230	AO	130,750	523,000	10/15/2015	10/01/2045
419866-G@-1	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC COMPANY INC				2	12,500,000	105.9440	13,243,000	12,500,000	12,500,000					4.530	4.530	MN	48,760	566,250	05/30/2018	05/30/2033
42217K-BF-2	WELLTOWER INC WELL 4 06/01/25			2	2FE	9,992,600	107.4740	10,747,360	10,000,000	9,995,669		703			4.000	4.009	JD	33,333	400,000	05/20/2015	06/01/2025
42225U-AB-0	HEALTHCARE TRUST OF AMER HTA 3.7 04/15/23			2	2FE	6,861,960	103.3720	7,236,040	7,000,000	6,941,634		16,307			3.700	3.973	AO	54,678	259,000	09/10/2014	04/15/2023
42225U-AD-6	HEALTHCARE TRUST OF AMER HTA 3 1/2 08/01/26			2	2FE	8,510,750	104.3520	8,869,937	8,500,000	8,507,339		(1,056)			3.500	3.484	FA	123,958	297,500	11/01/2016	08/01/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER HTA 3 3/4 07/01/27			2	2FE	9,949,200	105.4190	10,541,880	10,000,000	9,960,566		4,464			3.750	3.811	JJ	187,500	375,000	06/01/2017	07/01/2027
42225U-AG-9	HEALTHCARE TRUST OF AMER HTA 3.1 02/15/30			2	2FE	29,833,440	99.2920	29,787,660	30,000,000	29,836,992		3,552			3.100	3.163	FA	271,250		09/17/2019	02/15/2030
42241@-AK-5	HEARST CORP HEARST CORP				1	25,000,000	107.2760	26,819,000	25,000,000	25,000,000					4.120	4.120	JD	85,833	1,030,000	05/31/2018	06/01/2030
42241@-AK-5	HEARST CORP HEARST CORP	0			1	3,000,000	107.2760	3,218,280	3,000,000	3,000,000					4.120	4.120	JD	10,300	123,600	05/31/2018	06/01/2030
42241@-AL-3	HEARST CORP HEARST CORP				1	15,000,000	108.6910	16,303,650	15,000,000	15,000,000					4.270	4.270	JD	53,375	640,500	05/31/2018	06/01/2033
42241@-AL-3	HEARST CORP HEARST CORP	0			1	5,000,000	108.6910	5,434,550	5,000,000	5,000,000					4.270	4.270	JD	17,792	213,500	05/31/2018	06/01/2033
42251#-AW-4	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1	7,000,000	106.2630	7,438,410	7,000,000	7,000,000					3.800	3.800	MS	67,239	266,000	03/30/2016	03/30/2035
42251#-AX-2	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1	5,000,000	106.1240	5,306,200	5,000,000	5,000,000					4.030	4.030	MS	50,935	201,500	03/30/2016	03/30/2037
423074-AF-0	KRAFT HEINZ FOODS CO KHC 6 3/8 07/15/28	LS			2FE	309,554	116.9580	352,043	301,000	306,110		(448)			6.375	6.116	JJ	8,848	19,189	07/12/2010	07/15/2028
423074-AF-0	KRAFT HEINZ FOODS CO KHC 6 3/8 07/15/28				2FE	6,246,611	116.9580	7,104,017	6,074,000	6,177,123		(9,034)			6.375	6.116	JJ	178,550	387,218	07/12/2010	07/15/2028
423452-AC-5	HELMERICH & PAYNE INC HP 4.65 03/15/25			2	2FE	26,539,371	108.8950	28,312,648	26,000,000	26,472,927		(66,445)			4.650	4.235	MS	355,983	604,500	03/22/2019	03/15/2025
427866-AU-2	HERSHEY COMPANY HSY 3.2 08/21/25			2	1FE	29,925,910	104.7820	31,434,510	30,000,000	29,955,334		7,113			3.200	3.229	FA	346,667	960,000	08/19/2015	08/21/2025
427866-AW-8	HERSHEY COMPANY HSY 3 3/8 08/15/46			2	1FE	9,951,300	103.0580	10,305,790	10,000,000	9,954,717		1,033			3.375	3.401	FA	127,500	337,500	08/02/2016	08/15/2046
42809H-AD-9	HESS CORP HES 5.6 02/15/41	LS			3FE	77,084	116.9520	79,527	68,000	75,990		(220)			5.600	4.712	FA	1,439	3,808	08/14/2014	02/15/2041
42809H-AD-9	HESS CORP HES 5.6 02/15/41				3FE	9,587,860	116.9520	9,891,766	8,458,000	9,451,874		(27,366)			5.600	4.712	FA	178,934	473,648	08/14/2014	02/15/2041
428236-BM-4	HP INC HPQ 4.3 06/01/21				2FE	20,346,800	102.8810	20,576,260	20,000,000	20,059,955		(40,323)			4.300	4.080	JD	71,667	860,000	10/07/2011	06/01/2021
428236-BV-4	HP INC HPQ 4.65 12/09/21	LS			2FE	242,832	104.7930	242,071	231,000	233,774		(1,350)			4.650	4.000	JD	656	10,742	05/10/2012	12/09/2021
428236-BV-4	HP INC HPQ 4.65 12/09/21				2FE	5,013,268	104.7930	4,997,559	4,769,000	4,826,264		(27,868)			4.650	4.000	JD	13,552	221,759	05/10/2012	12/09/2021
428236-BX-0	HP INC HPQ 4.05 09/15/22	LS			2FE	707,926	104.4810	736,589	705,000	705,895		(307)			4.050	4.000	MS	8,407	28,553	05/10/2012	09/15/2022
428236-BX-0	HP INC HPQ 4.05 09/15/22				2FE	4,312,824	104.4810	4,487,446	4,295,000	4,300,454		(1,873)			4.050	4.000	MS	51,218	173,948	05/10/2012	09/15/2022
42824C-AW-9	HP ENTERPRISE CO HPE 4.9 10/15/25			2	2FE	29,925,677	110.9080	33,272,490	30,000,000	29,949,166		7,421			4.900	4.934	AO	310,333	1,470,000	12/21/2016	10/15/2025
428291-AN-8	HEXCEL CORP HXL 3.95 02/15/27			2	2FE	19,933,960	104.3360	20,867,280	20,000,000	19,950,370		5,915			3.950	3.990	FA	298,444	790,000	02/16/2017	02/15/2027
42981D-AA-4	HIGH STREET FDG TRUST II PFG 4.682 02/15/48			2	2FE	7,000,000	114.2770	7,999,355	7,000,000	7,000,000					4.682	4.682	FA	123,813	327,740	03/08/2018	02/15/2048
431282-AM-4	HIGHWOODS REALTY LP HIW 3 5/8 01/15/23			2	2FE	9,894,000	103.2530	10,325,270	10,000,000	9,963,855		11,030			3.625	3.752	JJ	167,153	362,500	12/11/2012	01/15/2023
431282-AP-7	HIGHWOODS REALTY LP HIW 3 7/8 03/01/27			2	2FE	9,866,700	104.3480	10,434,840	10,000,000	9,899,490		11,875			3.875	4.038	MS	129,167	387,500	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP HIW 4 1/8 03/15/28			2	2FE	14,860,500	105.6570	15,848,475	15,000,000	14,881,860		11,812			4.125	4.240	MS	182,188	618,750	02/22/2018	03/15/2028
43148#-AA-7	HILL TOP ENERGY CENTER LLC HILL TOP ENERGY CENTER LLC				2PL	24,000,000	105.8950	25,414,800	24,000,000	24,000,000					5.830	5.830	JD	3,887	774,783	10/01/2019	12/31/2029
437076-AS-1	HOME DEPOT INC HD 5 7/8 12/16/36				1FE	19,501,789	137.8100	27,211,982	19,746,000	19,553,170		6,344			5.875	5.967	JD	48,337	1,160,078	04/20/2011	12/16/2036
437076-AV-4	HOME DEPOT INC HD 5.95 04/01/41			2	1FE	4,976,400	140.7500	7,037,495	5,000,000	4,979,688		465			5.950	5.984	AO	74,375	297,500	03/28/2011	04/01/2041
437076-BD-3	HOME DEPOT INC HD 4 7/8 02/15/44			2	1FE	14,844,600	126.8050	17,118,621	13,500,000	14,701,331		(29,003)			4.875	4.273	FA	248,625	658,125	07/24/2014	02/15/2044
437076-BF-8	HOME DEPOT INC HD 4.4 03/15/45			2	1FE	3,158,040	119.2500	3,577,506	3,000,000	3,148,552		(3,434)			4.400	4.080	MS	38,867	132,000	02/01/2017	03/15/2045
437076-BK-7	HOME DEPOT INC HD 3.35 09/15/25			2	1FE	9,985,700	106.8540	10,685,370	10,000,000	9,991,263		1,367			3.350	3.367	MS	98,639	335,000	09/08/2015	09/15/2025
437076-BS-0	HOME DEPOT INC HD 3.9 06/15/47	LS		2	1FE	203,598	112.9230	231,491	205,000	203,666		27			3.900	3.939	JD	355	7,995	05/24/2017	06/15/2047
437076-BS-0	HOME DEPOT INC HD 3.9 06/15/47			2	1FE	7,741,682	112.9230	8,802,309	7,795,000	7,744,292		1,011			3.900	3.939	JD	13,511	304,005	05/24/2017	06/15/2047
438516-AT-3	HONEYWELL INTERNATIONAL HON 5.7 03/15/37	LS			1FE	228,560	135.7170	271,434	200,000	223,577		(891)			5.700	4.687	MS	3,357	11,400	09/12/2014	03/15/2037
438516-AT-3	HONEYWELL INTERNATIONAL HON 5.7 03/15/37				1FE	16,513,484	135.7170	19,611,121	14,450,000	16,153,422		(64,379)			5.700	4.687	MS	242,519	823,650	09/12/2014	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL HON 5 3/8 03/01/41	LS			1FE	209,712	134.8460	273,738	203,000	208,667		(148)			5.375	5.155	MS	3,637	10,911	05/31/2011	03/01/2041

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
438516-BB-1	HONEYWELL INTERNATIONAL HON 5 3/8 03/01/41				1FE	22,517,688	134.8460	29,392,404	21,797,000	22,405,473		(15,942)			5.375	5.155	MS	390,530	1,171,589	05/31/2011	03/01/2041
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25	LS		2	2FE	199,470	105.3310	210,662	200,000	199,660		49			4.500	4.533	JD	750	9,000	11/18/2015	12/01/2025
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25			2	2FE	9,774,030	105.3310	10,322,438	9,800,000	9,783,357		2,403			4.500	4.533	JD	36,750	441,000	11/18/2015	12/01/2025
44106M-AV-4	HOSPITALITY PROP TRUST BASIC	0		2	2FE	1,011,210	105.1930	1,051,929	1,000,000	1,009,440		(1,405)			5.250	5.055	FA	19,833	52,500	09/13/2018	02/15/2026
44106M-AW-2	HOSPITALITY PROP TRUST SVC 4.95 02/15/27	LS		2	2FE	393,725	103.0300	409,029	397,000	394,542		280			4.950	5.055	FA	7,424	19,652	01/10/2017	02/15/2027
44106M-AW-2	HOSPITALITY PROP TRUST SVC 4.95 02/15/27			2	2FE	14,482,525	103.0300	15,045,471	14,603,000	14,512,590		10,307			4.950	5.055	FA	273,076	722,849	01/10/2017	02/15/2027
44106M-AY-8	HOSPITALITY PROP TRUST HOSPITALITY PROP TRUST	0		2	2FE	2,437,350	98.3100	2,457,751	2,500,000	2,445,194		4,157			4.375	4.649	FA	41,319	109,375	01/30/2018	02/15/2030
44106M-AZ-5	HOSPITALITY PROP TRUST BASIC	0		2	2FE	1,997,640	102.7990	2,055,982	2,000,000	1,997,770		130			4.350	4.376	AO	24,892		09/10/2019	10/01/2024
44107T-AV-8	HOST HOTELS & RESORTS LP HST 4 06/15/25			2	2FE	16,975,760	106.8890	18,171,164	17,000,000	16,985,413		2,347			4.000	4.018	JD	30,222	680,000	05/06/2015	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP HST 4 1/2 02/01/26			2	2FE	9,968,000	108.2450	10,824,460	10,000,000	9,978,954		2,943			4.500	4.540	FA	187,500	450,000	10/08/2015	02/01/2026
44107T-AX-4	HOST HOTELS & RESORTS LP HST 3 7/8 04/01/24			2	2FE	6,970,250	105.4850	7,383,957	7,000,000	7,160,714		(34,657)			3.875	3.292	MN	45,208	271,250	03/09/2017	04/01/2024
443510-AG-7	HUBBELL INC HUBB 3.35 03/01/26			2	2FE	18,856,360	102.3450	19,445,493	19,000,000	18,905,734		13,506			3.350	3.440	MS	212,167	636,500	02/23/2016	03/01/2026
443510-AJ-1	HUBBELL INC HUBB 3 1/2 02/15/28			2	2FE	3,911,400	103.3510	4,134,056	4,000,000	3,925,600		7,698			3.500	3.768	FA	52,889	140,000	02/20/2018	02/15/2028
444859-BA-9	HUMANA INC HUM 3.15 12/01/22			2	2FE	19,900,300	102.5920	20,518,460	20,000,000	19,967,386		10,503			3.150	3.209	JD	52,500	630,000	01/10/2013	12/01/2022
444859-BK-7	HUMANA INC HUM 3 1/8 08/15/29			2	2FE	4,994,900	101.6060	5,080,305	5,000,000	4,995,066		166			3.125	3.137	FA	59,028		08/08/2019	08/15/2029
445658-CD-7	JB HUNT TRANSPRT SVCS JBHT 3.85 03/15/24			2	2FE	20,707,610	105.6750	21,874,746	20,700,000	20,703,815		(1,714)			3.850	3.841	MS	234,658	796,950	09/16/2014	03/15/2024
445658-CE-5	JB HUNT TRANSPRT SVCS JBHT 3.3 08/15/22			2	2FE	14,962,650	102.9010	15,435,105	15,000,000	14,985,080		5,359			3.300	3.340	FA	187,000	495,000	08/03/2015	08/15/2022
446150-AJ-3	HUNTINGTON BANCSHARES HBAN 3.15 03/14/21			2	2FE	5,988,180	101.0560	6,063,348	6,000,000	5,996,986		2,422			3.150	3.193	MS	56,175	189,000	03/09/2016	03/14/2021
446413-AL-0	HUNTINGTON INGALLS INDUS HII 3.483 12/01/27			2	2FE	15,447,753	104.2500	16,680,000	16,000,000	15,524,822		50,280			3.483	3.923	JD	46,440	557,280	06/15/2018	12/01/2027
448579-AF-9	HYATT HOTELS CORP HYATT HOTELS CORP	0		2	2FE	2,997,600	110.8380	3,325,154	3,000,000	2,998,408		215			4.850	4.860	MS	42,842	145,500	02/29/2016	03/15/2026
448579-AG-7	HYATT HOTELS CORP H 4 3/8 09/15/28	LS		2	2FE	120,460	108.6090	127,073	117,000	120,302		(162)			4.375	3.974	MS	1,507	4,045	06/26/2019	09/15/2028
448579-AG-7	HYATT HOTELS CORP H 4 3/8 09/15/28			2	2FE	10,175,290	108.6090	10,733,867	9,883,000	10,161,899		(13,693)			4.375	3.974	MS	127,312	341,701	06/26/2019	09/15/2028
44891A-AK-3	HYUNDAI CAPITAL AMERICA HYNMTR 2 3/4 09/27/26	LS			2FE	749,348	97.9320	734,490	750,000	749,541		61			2.750	2.760	MS	5,385	20,625	09/22/2016	09/27/2026
44891A-AK-3	HYUNDAI CAPITAL AMERICA HYNMTR 2 3/4 09/27/26				2FE	5,245,433	97.9320	5,141,430	5,250,000	5,246,787		428			2.750	2.760	MS	37,698	144,375	09/22/2016	09/27/2026
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS			4	1PL	9,864,120	99.7510	9,839,558	9,864,120	9,864,120					3.310	3.325	MJSD	907	325,615	10/15/2015	12/31/2031
450319-A@-7	ITC MIDWEST				1	2,000,000	104.4820	2,089,640	2,000,000	2,000,000					7.270	7.270	JD	404	145,400	12/22/2008	12/22/2020
450319-C*-7	ITC MIDWEST ITC MIDWEST LLC				1	20,000,000	105.6980	21,139,600	20,000,000	20,000,000					4.160	4.160	AO	168,711	832,000	04/17/2017	04/18/2047
450328-AA-3	ITC GREAT PLAINS				1	14,000,000	103.2910	14,460,740	14,000,000	14,000,000					4.160	4.160	MN	56,622	582,400	11/26/2014	11/26/2044
45138L-AY-9	IDAHO POWER CO IDA 4.85 08/15/40			2	1FE	1,561,956	116.7230	1,925,936	1,650,000	1,576,065		1,964			4.850	5.207	FA	30,232	80,025	05/25/2011	08/15/2040
45138L-BA-0	IDAHO POWER CO IDA 4.3 04/01/42			2	1FE	7,994,270	107.6590	8,612,712	8,000,000	7,995,001		132			4.300	4.304	AO	86,000	344,000	10/08/2015	04/01/2042
45138L-BD-4	IDAHO POWER CO BASIC	0		2	1FE	3,697,920	101.7070	4,068,279	4,000,000	3,707,190		6,534			3.650	4.120	MS	48,667	146,000	07/31/2018	03/01/2045
45138L-BF-9	IDAHO POWER CO IDA 4.2 03/01/48			2	1FE	9,963,000	109.3940	10,939,360	10,000,000	9,963,993		657			4.200	4.222	MS	140,000	420,000	03/13/2018	03/01/2048
45167R-AE-4	IDEX CORP IEX 4 1/2 12/15/20			2	2FE	17,051,328	101.7100	17,087,230	16,800,000	16,829,839		(39,469)			4.500	4.250	JD	33,600	756,000	09/17/2013	12/15/2020
45167R-AF-1	IDEX CORP IEX 4.2 12/15/21			2	2FE	14,962,350	103.0390	15,455,850	15,000,000	14,991,362		4,152			4.200	4.231	JD	28,000	630,000	12/08/2011	12/15/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC ITW 4 7/8 09/15/41			2	1FE	47,616,768	125.9190	55,404,184	44,000,000	47,163,932		(92,147)			4.875	4.347	MS	631,583	2,145,000	12/11/2014	09/15/2041
454889-AM-8	INDIANA MICHIGAN POWER AEP 6.05 03/15/37				1FE	8,028,910	131.5550	10,119,226	7,692,000	7,961,580		(9,015)			6.050	5.727	MS	137,024	465,366	06/30/2010	03/15/2037
455434-BP-4	INDIANAPOLIS PWR & LIGHT AES 4 7/8 11/01/41			2	1FE	10,354,900	116.4580	11,645,820	10,000,000	10,301,024		(8,117)			4.875	4.651	MN	81,250	487,500	03/23/2012	11/01/2041
45665Q-AF-0	INFINITY PROPERTY & CASU KMPR 5 09/19/22				2FE	8,949,758	106.1140	9,338,058	8,800,000	8,865,150		(22,150)			5.000	4.705	MS	124,667	440,000	11/24/2015	09/19/2022
45686X-CF-8	INGERSOLL-RAND CO IR 6.015 02/15/28				2FE	5,346,600	116.5770	6,248,516	5,360,000	5,352,562		692			6.015	6.037	FA	121,797	322,404	10/06/2009	02/15/2028
45687A-AN-2	INGERSOLL-RAND GL HLD CO IR 4.3 02/21/48	LS		2	2FE	51,800	108.4700	56,404	52,000	51,806		3			4.300	4.323	FA	807	2,236	02/27/2018	02/21/2048
45687A-AN-2	INGERSOLL-RAND GL HLD CO IR 4.3 02/21/48			2	2FE	19,871,150	108.4700	21,637,576	19,948,000	19,873,616		1,335			4.300	4.323	FA	309,748	857,764	02/27/2018	02/21/2048
457153-AF-1	INGRAM MICRO INC IM 5 08/10/22			2	3FE	14,910,300	103.2500	15,487,500	15,000,000	14,972,124		9,761			5.000	5.077	FA	293,750	750,000	08/07/2012	08/10/2022
457153-AG-9	INGRAM MICRO INC IM 4.95 12/15/24	LS		2	3FE	918,764	105.2500	970,405	922,000	920,198		313			4.950	4.995	JD	2,028	50,249	12/10/2014	12/15/2024
457153-AG-9	INGRAM MICRO INC IM 4.95 12/15/24			2	3FE	4,063,686	105.2500	4,292,095	4,078,000	4,070,029		1,386			4.950	4.995	JD	8,972	222,251	12/10/2014	12/15/2024
457187-AB-8	INGREDION INC INGR 3.2 10/01/26			2	2FE	24,256,980	101.4570	24,349,680	24,000,000	24,180,291		(24,870)			3.200	3.071	AO	192,000	768,000	10/18/2016	10/01/2026
458140-AN-0	INTEL CORP INTC 4 12/15/32				1FE	49,494,050	115.9130	57,956,600	50,000,000	49,616,836		21,968			4.000	4.077	JD	88,889	2,000,000	07/22/2015	12/15/2032
4581X0-CE-6	INTER-AMERICAN DEVEL BK IADB 4 3/8 01/24/44				1FE	19,847,300	132.5120	26,502,400	20,000,000	19,863,961		3,118			4.375	4.421	JJ	381,597	875,000	01/16/2014	01/24/2044
45866F-AD-6	INTERCONTINENTALEXCHANGE ICE 3 3/4 12/01/25			2	1FE	45,204,700	107.6920	48,461,265	45,000,000	45,127,243		(19,678)			3.750	3.695	JD	32,813	1,687,500	11/20/2015	12/01/2025

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45905U-XK-5	INTL BK RECON & DEVELOP IBRD 2 3/4 07/27/46			2	1FE	50,000,000	91.5830	45,791,500	50,000,000	50,000,000					2.750	2.750	JJ	588,194	1,375,000	07/07/2016	07/27/2046
459200-BB-6	IBM CORP IBM 5 7/8 11/29/32		LS		1FE	59,214	132.0970	71,332	54,000	57,758		(201)			5.875	5.131	MN	282	3,173	04/14/2011	11/29/2032
459200-BB-6	IBM CORP IBM 5 7/8 11/29/32				1FE	7,704,457	132.0970	9,281,149	7,026,000	7,514,948		(26,167)			5.875	5.131	MN	36,691	412,778	04/14/2011	11/29/2032
459200-GS-4	IBM CORP IBM 5.6 11/30/39		LS		1FE	371,117	130.4210	447,345	343,000	366,255		(665)			5.600	5.056	MN	1,654	19,208	05/25/2011	11/30/2039
459200-GS-4	IBM CORP IBM 5.6 11/30/39				1FE	39,006,282	130.4210	47,018,219	36,051,000	38,495,187		(69,919)			5.600	5.056	MN	173,846	2,018,856	05/25/2011	11/30/2039
459200-HF-1	IBM CORP IBM 4 06/20/42				1FE	3,066,540	110.4140	3,312,426	3,000,000	3,059,096		(1,627)			4.000	3.868	JD	3,667	120,000	01/07/2015	06/20/2042
459200-JH-5	IBM CORP IBM 4.7 02/19/46		LS		1FE	4,193,713	118.9030	5,024,841	4,226,000	4,195,795		575			4.700	4.748	FA	72,828	198,622	02/16/2016	02/19/2046
459200-JH-5	IBM CORP IBM 4.7 02/19/46				1FE	768,087	118.9030	920,309	774,000	768,468		105			4.700	4.748	FA	13,339	36,378	02/16/2016	02/19/2046
459506-AC-5	INTL FLAVOR & FRAGRANCES IFF 3.2 05/01/23			2	2FE	10,517,675	101.2400	10,630,211	10,500,000	10,506,167		(1,898)			3.200	3.180	MN	56,000	336,000	04/02/2013	05/01/2023
459506-AK-7	INTL FLAVOR & FRAGRANCES IFF 4.45 09/26/28			2	2FE	4,995,600	109.3460	5,467,295	5,000,000	4,996,056		362			4.450	4.461	MS	58,715	222,500	09/24/2018	09/26/2028
460146-CF-8	INTERNATIONAL PAPER CO IP 7.3 11/15/39				2FE	11,240,700	138.6220	13,862,240	10,000,000	11,054,445		(25,917)			7.300	6.358	MN	93,278	730,000	10/19/2010	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO IP 4.8 06/15/44		LS	2	2FE	231,936	109.8300	257,003	234,000	232,142		39			4.800	4.856	JD	499	11,232	08/05/2014	06/15/2044
460146-CK-7	INTERNATIONAL PAPER CO IP 4.8 06/15/44			2	2FE	7,994,840	109.8300	8,858,912	8,066,000	8,001,956		1,344			4.800	4.856	JD	17,207	387,168	08/05/2014	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO IP 5 09/15/35			2	2FE	7,220,370	117.4160	8,219,127	7,000,000	7,213,332		(7,038)			5.000	4.717	MS	103,056	300,000	05/10/2019	09/15/2035
460146-CQ-4	INTERNATIONAL PAPER CO IP 4.4 08/15/47			2	2FE	4,994,950	106.2200	5,311,005	5,000,000	4,995,256		87			4.400	4.406	FA	83,111	220,000	08/02/2016	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO IP 4.35 08/15/48		LS	2	2FE	2,931,007	106.4240	3,122,468	2,934,000	2,931,146		49			4.350	4.356	FA	48,215	127,629	07/31/2017	08/15/2048
460146-CS-0	INTERNATIONAL PAPER CO IP 4.35 08/15/48			2	2FE	7,058,793	106.4240	7,519,892	7,066,000	7,059,126		119			4.350	4.356	FA	116,118	307,371	07/31/2017	08/15/2048
460690-BH-2	INTERPUBLIC GROUP COS IPG 4 03/15/22				2FE	1,693,575	103.5040	1,681,947	1,625,000	1,643,162		(7,795)			4.000	3.469	MS	19,139	65,000	10/23/2012	03/15/2022
460690-BK-5	INTERPUBLIC GROUP COS IPG 3 3/4 02/15/23				2FE	19,939,800	104.4890	20,897,880	20,000,000	19,980,181		5,875			3.750	3.784	FA	283,333	750,000	11/05/2012	02/15/2023
460690-BN-9	INTERPUBLIC GROUP COS BASIC		0		2FE	999,310	102.7730	1,027,730	1,000,000	999,598		226			3.750	3.774	AO	9,375	38,542	09/18/2018	10/01/2021
460690-BP-4	INTERPUBLIC GROUP COS IPG 4.65 10/01/28		LS	2	2FE	699,062	112.4180	786,926	700,000	699,169		82			4.650	4.667	AO	8,138	33,454	09/18/2018	10/01/2028
460690-BP-4	INTERPUBLIC GROUP COS IPG 4.65 10/01/28			2	2FE	17,276,828	112.4180	19,448,314	17,300,000	17,279,460		2,019			4.650	4.667	AO	201,113	826,796	09/18/2018	10/01/2028
461070-AG-9	INTERSTATE POWER & LIGHT LNT 6 1/4 07/15/39				2FE	10,086,300	131.6390	13,163,870	10,000,000	10,071,334		(1,884)			6.250	6.186	JJ	288,194	625,000	07/08/2009	07/15/2039
461070-AL-8	INTERSTATE POWER & LIGHT LNT 3 1/4 12/01/24			2	2FE	14,930,161	104.2710	15,510,267	14,875,000	14,905,246		(5,839)			3.250	3.203	JD	40,286	483,438	06/23/2015	12/01/2024
46247@-AA-2	IOWA INTERSTATE RAILROAD			4	1PL	13,000,000	104.2530	13,552,890	13,000,000	13,000,000					4.530	4.530	JJ	250,283	588,900	02/02/2016	01/28/2028
463556-A@-9	IROQUOIS GAS TRANSMISSION IROQUOIS GAS TRANSMISSION		0		2	3,000,000	107.3110	3,219,339	3,000,000	3,000,000					4.120	3.902	JD	5,493	74,160	05/09/2019	05/09/2034
46361*-AE-6	THE IRVINE COMPANY				1FE	15,000,000	103.1290	15,469,350	15,000,000	15,000,000					3.400	3.400	JD	42,500	510,000	07/27/2015	06/01/2025
465685-AD-7	ITC HOLDINGS CORP ITC 6 3/8 09/30/36				2FE	6,813,925	129.2440	7,832,162	6,060,000	6,655,086		(21,282)			6.375	5.472	MS	97,654	386,325	10/05/2010	09/30/2036
465685-AG-0	ITC HOLDINGS CORP ITC 4.05 07/01/23			2	2FE	24,928,750	104.6530	26,163,300	25,000,000	24,971,695		7,378			4.050	4.085	JJ	506,250	1,012,500	06/26/2013	07/01/2023
46625H-HV-5	JPMORGAN CHASE & CO JPM 5 1/2 10/15/40				1FE	10,221,700	133.8710	13,387,050	10,000,000	10,188,089		(4,845)			5.500	5.349	AO	116,111	550,000	05/31/2011	10/15/2040
46625H-JQ-4	JPMORGAN CHASE & CO JP MORGAN & CO		0	2	2FE	1,008,750	112.9970	1,129,965	1,000,000	1,008,750					6.750	6.691	FA	28,125	67,500	02/11/2016	01/01/9999
466313-AH-6	JABIL INC JBL 3.95 01/12/28			2	2FE	19,932,250	102.6720	20,534,480	20,000,000	19,943,415		5,870			3.950	3.992	JJ	370,861	790,000	01/10/2018	01/12/2028
46647P-AA-4	JPMORGAN CHASE & CO JPM 4.26 02/22/48			2	1FE	10,000,000	117.4270	11,742,690	10,000,000	10,000,000					4.260	4.260	FA	152,650	426,000	02/14/2017	02/22/2048
46647P-AK-2	JPMORGAN CHASE & CO JPM 4.032 07/24/48		LS	2	1FE	192,000	113.4810	217,883	192,000	192,000					4.032	4.032	JJ	3,376	7,741	07/17/2017	07/24/2048
46647P-AK-2	JPMORGAN CHASE & CO JPM 4.032 07/24/48			2	1FE	24,808,000	113.4810	28,152,317	24,808,000	24,808,000					4.032	4.032	JJ	436,224	1,000,259	07/17/2017	07/24/2048
46647P-AR-7	JPMORGAN CHASE & CO JPMORGANCHASE & CO		0	2	1FE	1,000,000	109.9580	1,099,576	1,000,000	1,000,000					4.005	4.005	AO	7,565	40,050	04/16/2018	04/23/2029
46647P-AT-3	JPMORGAN CHASE & CO JPMORGAN CHASE & CO		0	2	1FE	3,000,000	100.6850	3,020,546	3,000,000	3,000,000					2.509	2.945	MJSD	2,927	94,287	06/11/2018	06/18/2022
46647P-AV-8	JPMORGAN CHASE & CO JPM 4.203 07/23/29			2	1FE	5,000,000	111.4210	5,571,045	5,000,000	5,000,000					4.203	4.203	JJ	92,233	210,150	07/16/2018	07/23/2029
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS)		0		1	4,696,439	110.4700	5,055,464	4,576,310	4,688,722		(2,316)			4.433	4.314	MON	9,016	202,427	06/28/2016	12/15/2045
469814-A#-4	JACOBS ENGINEERING GROUP INC JACOBS ENGINEERING GROUP INC				2	17,000,000	105.7930	17,984,810	17,000,000	17,000,000					4.520	4.520	MN	113,126	768,400	05/15/2018	05/08/2030
469814-A@-6	JACOBS ENGINEERING GROUP INC			1	2	24,750,000	104.5870	26,146,750	25,000,000	24,774,441		21,602			4.420	4.550	MN	162,681	1,105,000	11/13/2018	05/08/2028
47233J-BH-0	JEFFERIES GRP LLC JEFFERIES GRP LLC		0		2FE	989,660	105.9830	1,059,829	1,000,000	989,660					4.150	4.498	JJ	18,214	41,500	01/18/2018	01/23/2030
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42			4	1FE	36,894,937	116.4060	41,894,677	35,990,228	36,702,705		(25,630)			4.626	4.425	JJ	767,708	1,664,601	01/11/2012	01/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYS JHHSYS 3.837 05/15/46		LS		1FE	94,737	109.0450	109,045	100,000	95,042		102			3.837	4.148	MN	490	3,837	11/23/2016	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYS JHHSYS 3.837 05/15/46				1FE	9,378,963	109.0450	10,795,495	9,900,000	9,409,151		10,112			3.837	4.148	MN	48,538	379,863	11/23/2016	05/15/2046
47816Q-AL-8	JOHNSON & JOHNSON JNJ 4.95 05/15/33				1FE	26,835,431	124.9600	30,552,720	24,450,000	26,260,755		(100,784)			4.950	4.213	MN	154,646	1,210,275	07/29/2013	05/15/2033

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478160-AT-1	JOHNSON & JOHNSON JNJ 5.85 07/15/38	LS			1FE	30,111	141.6590	38,248	27,000	29,531		(81)			5.850	5.065	JJ	728	1,580	04/27/2011	07/15/2038
478160-AT-1	JOHNSON & JOHNSON JNJ 5.85 07/15/38				1FE	20,665,087	141.6590	26,249,487	18,530,000	20,266,838		(55,474)			5.850	5.065	JJ	499,847	1,084,005	04/27/2011	07/15/2038
478160-BA-1	JOHNSON & JOHNSON JNJ 4.85 05/15/41				1FE	1,217,500	127.5230	1,594,043	1,250,000	1,222,560		704			4.850	5.019	MN	7,747	60,625	07/07/2011	05/15/2041
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46			2	1FE	15,184,200	113.0410	16,956,135	15,000,000	15,186,153		(1,655)			3.700	3.624	MS	185,000	462,500	06/17/2019	03/01/2046
478160-CF-9	JOHNSON & JOHNSON JOHNSON & JOHNSON	0		2	1FE	2,992,380	110.3870	3,311,597	3,000,000	2,993,154		283			3.625	3.643	MS	35,646	108,750	02/28/2017	03/03/2037
478160-CG-7	JOHNSON & JOHNSON JNJ 3 3/4 03/03/47	LS		2	1FE	678,416	114.0220	775,348	680,000	678,501		31			3.750	3.763	MS	8,358	25,500	03/01/2017	03/03/2047
478160-CG-7	JOHNSON & JOHNSON JNJ 3 3/4 03/03/47			2	1FE	11,293,624	114.0220	12,907,256	11,320,000	11,295,048		521			3.750	3.763	MS	139,142	424,500	03/01/2017	03/03/2047
478165-AB-9	JOHNSON (S.C.) & SON INC 144A	LS			1FE	104,950	125.6330	125,633	100,000	102,825		(259)			6.750	6.300	FA	2,550	6,750	12/23/2008	02/15/2028
478165-AB-9	JOHNSON (S.C.) & SON INC 144A				1FE	20,885,050	125.6330	25,000,967	19,900,000	20,462,247		(51,637)			6.750	6.300	FA	507,450	1,343,250	12/23/2008	02/15/2028
478165-AG-8	JOHNSON (S.C.) & SON INC SCJOHN 4.8 09/01/40				1FE	23,449,669	118.3750	26,060,190	22,015,000	23,274,064		(39,040)			4.800	4.368	MS	352,240	1,056,720	09/02/2014	09/01/2040
478165-AH-6	JOHNSON (S.C.) & SON INC SCJOHN 4 3/4 10/15/46	LS		2	1FE	224,566	121.6250	273,656	225,000	224,594		7			4.750	4.762	AO	2,256	10,688	10/13/2015	10/15/2046
478165-AH-6	JOHNSON (S.C.) & SON INC SCJOHN 4 3/4 10/15/46			2	1FE	4,765,784	121.6250	5,807,594	4,775,000	4,766,389		157			4.750	4.762	AO	47,883	226,813	10/13/2015	10/15/2046
48125X-SN-7	JPMORGAN CHASE & CO JPM 5 1/4 06/10/31			2	1FE	19,900,000	103.7980	20,759,600	20,000,000	20,081,510		(5,103)			5.250	5.202	JD	61,250	1,050,000	05/27/2011	06/10/2031
48126H-AC-4	JPMORGAN CHASE & CO JPMORGAN CHASE & CO	0		2	2FE	1,902,500	109.2020	2,184,030	2,000,000	1,902,500					6.100	6.413	AO	30,500	122,000	02/11/2016	01/01/9999
482480-AE-0	KLA-TENCOR CORP KLAC 4.65 11/01/24	LS		2	2FE	121,770	109.6510	132,677	121,000	121,406		(79)			4.650	4.567	MN	938	5,627	12/02/2014	11/01/2024
482480-AE-0	KLA-TENCOR CORP KLAC 4.65 11/01/24			2	2FE	14,973,710	109.6510	16,314,943	14,879,000	14,928,947		(9,676)			4.650	4.567	MN	115,312	691,874	12/02/2014	11/01/2024
482480-AF-7	KLA-TENCOR CORP KLAC 5.65 11/01/34			2	2FE	15,153,300	117.4490	17,617,335	15,000,000	15,128,032		(5,631)			5.650	5.563	MN	141,250	847,500	12/02/2014	11/01/2034
482480-AG-5	KLA-TENCOR CORP KLAC 4.1 03/15/29			2	2FE	26,156,670	109.5630	26,843,033	24,500,000	26,092,055		(64,616)			4.100	3.257	MS	295,769	488,299	07/29/2019	03/15/2029
48249D-AA-9	KKR GROUP FIN CO II KKR 5 1/2 02/01/43			2	1FE	9,885,600	121.9690	12,196,910	10,000,000	9,898,185		2,128			5.500	5.579	FA	229,167	550,000	01/25/2013	02/01/2043
482620-AW-1	KINDER MORGAN INC/DELAWA KMI 7 1/4 03/01/28				2FE	11,523,650	118.2240	11,822,370	10,000,000	10,790,986		(73,149)			7.250	6.010	MS	241,667	725,000	08/08/2005	03/01/2028
48305Q-AD-5	KAISER FOUNDATION HOSPIT KPERM 4.15 05/01/47			2	1FE	14,857,650	114.2270	17,134,095	15,000,000	14,864,329		2,610			4.150	4.206	MN	103,750	622,500	04/25/2017	05/01/2047
485134-BM-1	KANSAS CITY POWER & LT EVRG 5.3 10/01/41			2	1FE	11,922,960	126.4050	15,168,588	12,000,000	11,934,084		1,576			5.300	5.343	AO	159,000	636,000	09/15/2011	10/01/2041
485134-BN-9	KANSAS CITY POWER & LT EVRG 3.15 03/15/23			2	1FE	9,990,600	102.7820	10,278,200	10,000,000	9,996,664		974			3.150	3.161	MS	92,750	315,000	03/11/2013	03/15/2023
485170-AV-6	KANSAS CITY SOUTHERN KSU 3 05/15/23			2	2FE	19,435,135	102.2270	20,445,480	20,000,000	19,701,409		81,417			3.000	3.471	MN	76,667	600,000	07/26/2016	05/15/2023
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33			4	1FE	1,640,316	118.7230	1,997,366	1,682,375	1,655,148		1,625			6.093	6.372	MN	13,098	449,510	07/27/2009	05/15/2033
487836-BL-1	KELLOGG CO K 2 3/4 03/01/23	LS			2FE	97,255	101.1890	107,261	106,000	102,720		956			2.750	3.796	MS	972	2,915	09/12/2013	03/01/2023
487836-BL-1	KELLOGG CO K 2 3/4 03/01/23				2FE	15,958,970	101.1890	17,600,884	17,394,000	16,855,714		156,951			2.750	3.796	MS	159,445	478,335	09/12/2013	03/01/2023
489170-AC-4	KENNAMETAL INC KMT 3 7/8 02/15/22			2	2FE	25,214,048	102.8720	24,655,260	23,967,000	24,256,791		(147,454)			3.875	3.206	FA	350,850	928,721	01/08/2013	02/15/2022
491674-BG-1	KENTUCKY UTILITIES CO PPL 5 1/8 11/01/40			2	1FE	16,960,593	124.6120	21,184,091	17,000,000	16,967,158		758			5.125	5.140	MN	145,208	871,250	07/06/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES CO PPL 4.65 11/15/43			2	1FE	14,892,000	117.2980	17,594,670	15,000,000	14,903,757		2,153			4.650	4.695	MN	91,063	697,500	11/06/2013	11/14/2043
49271V-AC-4	KEURIG DR PEPPER INC KDP 4.985 05/25/38	0		2	2FE	2,000,000	118.0290	2,360,580	2,000,000	2,000,000					4.985	3.947	MN	9,970	49,850	06/05/2019	05/25/2038
49271V-AC-4	KEURIG DR PEPPER INC KDP 4.985 05/25/38	LS		2	2FE	3,365,157	118.0290	3,457,069	2,929,000	3,360,250		(4,907)			4.985	3.947	MN	14,601	73,005	09/10/2019	05/25/2038
49271V-AC-4	KEURIG DR PEPPER INC KDP 4.985 05/25/38			2	2FE	16,166,313	118.0290	16,607,861	14,071,000	16,142,738		(23,575)			4.985	3.947	MN	70,144	350,720	09/10/2019	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC KEURIG DR PEPPER ING	0		2	2FE	1,000,000	120.7580	1,207,580	1,000,000	1,000,000					5.085	5.085	MN	5,085	25,425	06/05/2019	05/25/2048
49271V-AF-7	KEURIG DR PEPPER INC KEURIG DR PEPPER INC	0		2	2FE	4,000,000	112.5870	4,503,482	4,000,000	4,000,000					4.597	4.597	MN	18,388	91,940	06/05/2019	05/25/2028
49326E-EJ-8	KEYCORP KEY 2.55 10/01/29	LS			2FE	161,870	97.8550	158,525	162,000	161,873		3			2.550	2.559	AO	1,033		09/04/2019	10/01/2029
49326E-EJ-8	KEYCORP KEY 2.55 10/01/29				2FE	19,822,130	97.8550	19,412,455	19,838,000	19,822,442		312			2.550	2.559	AO	126,467		09/04/2019	10/01/2029
49327M-2K-9	KEY BANK NA KEY 3.3 06/01/25	LS			1FE	249,334	105.3680	263,421	250,000	249,620		62			3.300	3.331	JD	688	8,250	02/17/2016	06/01/2025
49327M-2K-9	KEY BANK NA KEY 3.3 06/01/25				1FE	31,665,376	105.3680	33,454,404	31,750,000	31,701,798		7,896			3.300	3.331	JD	87,313	1,047,750	02/17/2016	06/01/2025
49337W-AH-3	KEYSPAN CORP NGGLN 5 7/8 04/01/33	LS			2FE	1,973	116.9080	2,338	2,000	1,980		1			5.875	5.982	AO	29	118	07/07/2010	04/01/2033
49337W-AH-3	KEYSPAN CORP NGGLN 5 7/8 04/01/33				2FE	9,121,400	116.9080	10,811,606	9,248,000	9,155,103		4,142			5.875	5.982	AO	135,830	543,320	07/07/2010	04/01/2033
49337W-AJ-9	KEYSPAN CORP NGGLN 5.803 04/01/35				2FE	13,717,346	121.1000	15,958,532	13,178,000	13,587,498		(17,120)			5.803	5.497	AO	191,180	764,719	07/22/2010	04/01/2035
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYS 4.55 10/30/24			2	2FE	20,143,270	108.6870	21,737,400	20,000,000	20,089,172		(17,341)			4.550	4.441	AO	154,194	910,000	09/14/2016	10/30/2024
49338L-AF-0	KEYSIGHT TECHNOLOGIES KEYS 3 10/30/29			2	2FE	14,987,100	100.3010	15,045,090	15,000,000	14,987,322		222			3.000	3.010	AO	86,250		10/07/2019	10/30/2029
49427R-AP-7	KILROY REALTY LP KRC 3.05 02/15/30			2	2FE	14,981,700	98.7770	14,816,610	15,000,000	14,981,964		264			3.050	3.064	FA	132,167		09/03/2019	02/15/2030
49427R-B*-2	KILROY REALTY LP KILROY REALTY				2	20,000,000	101.5790	20,315,800	20,000,000	20,000,000					3.450	3.450	FA	256,833	690,000	02/17/2017	02/17/2029
494368-BG-7	KIMBERLY-CLARK CORP KMB 5.3 03/01/41				1FE	28,551,778	131.6610	35,527,485	26,984,000	28,343,305		(37,661)			5.300	4.908	MS	476,717	1,430,152	11/01/2013	03/01/2041
494368-BV-4	KIMBERLY-CLARK CORP KMB 3.2 07/30/46	LS		2	1FE	184,575	101.0510	186,944	185,000	184,605		9			3.200	3.212	JJ	2,483	5,920	07/26/2016	07/30/2046

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494368-BV-4	KIMBERLY-CLARK CORP KMB 3.2 07/30/46			2	1FE	6,799,326	101.0510	6,886,626	6,815,000	6,800,449		342			3.200	3.212	JJ	91,472	218,080	07/26/2016	07/30/2046
49446R-AP-4	KIMCO REALTY CORP KIM 2.8 10/01/26			2	2FE	14,877,960	99.8120	14,971,785	15,000,000	14,915,043		11,245			2.800	2.893	AO	105,000	420,000	08/09/2016	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP KIM 4 1/8 12/01/46			2	2FE	14,740,300	104.1160	15,617,325	15,000,000	14,754,749		4,775			4.125	4.227	JD	51,563	618,750	01/17/2017	12/01/2046
49446R-AT-6	KIMCO REALTY CORP KIM 4.45 09/01/47			2	2FE	4,962,950	109.3040	5,465,205	5,000,000	4,964,584		636			4.450	4.495	MS	74,167	222,500	08/01/2017	09/01/2047
494550-AJ-5	KINDER MORGAN ENER PART KMI 7.4 03/15/31				2FE	2,415,907	130.8630	2,931,336	2,240,000	2,364,889		(7,298)			7.400	6.685	MS	48,807	165,760	12/15/2010	03/15/2031
494550-AT-3	KINDER MORGAN ENER PART KMI 5.8 03/15/35	LS			2FE	101,772	118.5210	118,521	100,000	101,456		(59)			5.800	5.656	MS	1,708	5,800	10/02/2013	03/15/2035
494550-AT-3	KINDER MORGAN ENER PART KMI 5.8 03/15/35				2FE	2,951,388	118.5210	3,437,097	2,900,000	2,942,223		(1,716)			5.800	5.656	MS	49,526	168,200	10/02/2013	03/15/2035
494550-BB-1	KINDER MORGAN ENER PART	0			2FE	656,862	100.5920	603,552	600,000	600,864		(6,923)			6.850	5.639	FA	15,527	41,100	08/20/2009	02/15/2020
494550-BC-9	KINDER MORGAN ENER PART	0			2FE	3,147,990	104.2330	3,126,977	3,000,000	3,089,850		(58,140)			5.800	3.163	MS	58,000	87,000	03/19/2019	03/01/2021
494550-BD-7	KINDER MORGAN ENER PART KMI 6 1/2 09/01/39				2FE	5,086,050	126.5600	6,328,010	5,000,000	5,072,291		(1,807)			6.500	6.370	MS	108,333	325,000	10/23/2009	09/01/2039
49836M-AA-6	KKR REIGN I LTD KREIGN 5 05/30/49				1FE	50,000,000	102.8280	51,414,050	50,000,000	50,000,000					5.000	5.000	MN	215,278	1,409,722	06/10/2019	05/30/2049
500255-AN-4	KOHL'S CORPORATION KSS 6 01/15/33				2FE	16,488,207	108.6150	17,412,087	16,031,000	16,360,807		(16,924)			6.000	5.771	JJ	443,524	961,860	05/10/2011	01/15/2033
500255-AS-3	KOHL'S CORPORATION KSS 3 1/4 02/01/23	LS		2	2FE	70,913	101.7430	75,290	74,000	72,917		325			3.250	3.757	FA	1,002	2,405	02/21/2013	02/01/2023
500255-AS-3	KOHL'S CORPORATION KSS 3 1/4 02/01/23			2	2FE	887,367	101.7430	942,140	926,000	912,453		4,071			3.250	3.757	FA	12,540	30,095	02/21/2013	02/01/2023
500255-AU-8	KOHL'S CORPORATION KSS 4 1/4 07/17/25	LS		2	2FE	2,281,452	106.4000	2,428,048	2,282,000	2,281,668		52			4.250	4.253	JJ	44,182	96,985	07/14/2015	07/17/2025
500255-AU-8	KOHL'S CORPORATION KSS 4 1/4 07/17/25			2	2FE	5,716,628	106.4000	6,083,952	5,718,000	5,717,169		130			4.250	4.253	JJ	110,707	243,015	07/14/2015	07/17/2025
50075N-AC-8	MONDELEZ INTERNATIONAL MDLZ 6 1/2 11/01/31				2FE	16,963,122	126.9870	18,540,044	14,600,000	16,377,053		(107,153)			6.500	5.115	MN	158,167	949,000	10/17/2013	11/01/2031
50076Q-AE-6	KRAFT HEINZ FOODS CO KHC 5 06/04/42				2FE	21,476,021	107.1670	21,587,801	20,144,000	21,295,121		(29,670)			5.000	4.586	JD	75,540	1,007,200	01/18/2013	06/04/2042
501044-CN-9	KROGER CO KR 5.4 07/15/40			2	2FE	11,081,038	115.7470	12,784,234	11,045,000	11,075,658		(790)			5.400	5.377	JJ	275,021	596,430	10/19/2010	07/15/2040
501044-CR-0	KROGER CO KR 5 04/15/42			2	2FE	13,678,840	111.1860	15,010,137	13,500,000	13,658,785		(4,080)			5.000	4.878	AO	142,500	675,000	09/17/2014	04/15/2042
501044-CR-0	KROGER CO KR 5 04/15/42	0		2	2FE	3,114,780	111.1860	3,335,586	3,000,000	3,108,583		(2,803)			5.000	4.878	AO	31,667	150,000	08/23/2017	04/15/2042
501044-CY-5	KROGER CO KR 4 02/01/24	LS		2	2FE	424,133	106.2100	451,393	425,000	424,604		88			4.000	4.025	FA	7,083	17,000	01/23/2014	02/01/2024
501044-CY-5	KROGER CO KR 4 02/01/24			2	2FE	4,565,667	106.2100	4,859,112	4,575,000	4,570,740		942			4.000	4.025	FA	76,250	183,000	01/23/2014	02/01/2024
501044-DC-2	KROGER CO KR 3 1/2 02/01/26	LS		2	2FE	194,538	104.7280	204,220	195,000	194,703		43			3.500	3.528	FA	2,844	6,825	01/08/2016	02/01/2026
501044-DC-2	KROGER CO KR 3 1/2 02/01/26			2	2FE	4,793,612	104.7280	5,032,180	4,805,000	4,797,678		1,062			3.500	3.528	FA	70,073	168,175	01/08/2016	02/01/2026
501044-DG-3	KROGER CO KR 4.45 02/01/47			2	2FE	4,993,350	106.0780	5,303,915	5,000,000	4,993,730		118			4.450	4.458	FA	92,708	222,500	01/17/2017	02/01/2047
501044-DK-4	KROGER CO KR 4.65 01/15/48	LS		2	2FE	141,965	109.0720	155,973	143,000	142,003		17			4.650	4.695	JJ	3,066	6,650	07/17/2017	01/15/2048
501044-DK-4	KROGER CO KR 4.65 01/15/48			2	2FE	4,821,835	109.0720	5,297,642	4,857,000	4,823,129		574			4.650	4.695	JJ	104,142	225,851	07/17/2017	01/15/2048
501044-DL-2	KROGER CO BASIC	0		2	2FE	994,030	112.4340	1,124,345	1,000,000	994,496		466			4.500	4.575	JJ	20,750	22,625	01/07/2019	01/15/2029
50243@-AA-8	CLARK COUNTY LAS VEGAS STADIUM			4	2	35,000,000	106.7790	37,372,650	35,000,000	35,000,000					4.920	4.920	JD	76,533	1,627,742	03/15/2019	12/15/2039
50247V-AC-3	LYB INTL FINANCE BV LYB 4 7/8 03/15/44	LS		2	2FE	362,609	112.6920	388,789	345,000	361,571		(383)			4.875	4.542	MS	4,952	16,819	02/22/2017	03/15/2044
50247V-AC-3	LYB INTL FINANCE BV LYB 4 7/8 03/15/44			2	2FE	4,892,591	112.6920	5,245,831	4,655,000	4,878,585		(5,169)			4.875	4.542	MS	66,819	226,931	02/22/2017	03/15/2044
50247W-AB-3	LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27	LS		2	2FE	8,929,080	104.6900	9,422,109	9,000,000	8,934,902		2,247			3.500	3.703	MS	104,125	315,000	05/26/2017	03/02/2027
50247W-AB-3	LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27			2	2FE	992,120	104.6900	1,046,901	1,000,000	992,767		250			3.500	3.703	MS	11,569	35,000	05/26/2017	03/02/2027
50249A-AA-1	LYB INT FINANCE III LYB 4.2 10/15/49	LS		2	2FE	844,042	104.0420	891,643	857,000	844,091		49			4.200	4.290	AO	8,099		09/26/2019	10/15/2049
50249A-AA-1	LYB INT FINANCE III LYB 4.2 10/15/49			2	2FE	9,989,638	104.0420	10,553,010	10,143,000	9,990,219		581			4.200	4.290	AO	95,851		09/26/2019	10/15/2049
50540R-AL-6	LABORATORY CORP OF AMER HLDGS LH 3 3/4 08/23/22	LS		2	2FE	375,612	103.7160	386,860	373,000	373,728		(286)			3.750	3.664	FA	4,973	13,988	08/22/2012	08/23/2022
50540R-AL-6	LABORATORY CORP OF AMER HLDGS LH 3 3/4 08/23/22			2	2FE	20,016,188	103.7160	20,615,570	19,877,000	19,915,778		(15,230)			3.750	3.664	FA	265,027	745,388	08/22/2012	08/23/2022
50540R-AP-7	LABORATORY CORP OF AMER HLDGS LH 3.2 02/01/22				2FE	4,948,350	102.0950	5,104,760	5,000,000	4,981,053		8,636			3.200	3.390	FA	66,667	160,000	01/07/2016	02/01/2022
50540R-AU-6	LABORATORY CORP OF AMER HLDGS LABORATORY CORP OF AMERICA	0		2	2FE	2,995,470	105.3840	3,161,531	3,000,000	2,996,414		399			3.600	3.618	MS	36,000	108,000	08/15/2017	09/01/2027
505588-BE-2	LACLEDE GAS CO SR 6 05/01/34				1FE	8,902,310	121.7620	10,349,796	8,500,000	8,807,572		(16,587)			6.000	5.597	MN	85,000	510,000	12/10/2012	05/01/2034
505588-BF-9	LACLEDE GAS CO SR 6.15 06/01/36				1FE	3,952,000	124.6220	4,984,864	4,000,000	3,962,733		1,275			6.150	6.242	JD	20,500	246,000	04/01/2009	06/01/2036
505588-BJ-1	LACLEDE GAS CO SR 3.4 08/15/23			2	1FE	5,113,000	103.4970	5,174,855	5,000,000	5,051,663		(14,284)			3.400	3.076	FA	64,222	170,000	06/12/2015	08/15/2023
505597-AD-6	SPIRE INC SR 4.7 08/15/44			2	2FE	9,990,500	113.8340	11,383,360	10,000,000	9,991,335		184			4.700	4.706	FA	177,556	470,000	08/12/2014	08/15/2044
50587K-AB-7	LAFARGEHOLCIM FINANCE US LHNVX 4 3/4 09/22/46	LS		2	2FE	182,284	107.8150	199,457	185,000	182,427		46			4.750	4.843	MS	2,417	8,788	09/16/2016	09/22/2046
50587K-AB-7	LAFARGEHOLCIM FINANCE US LHNVX 4 3/4 09/22/46			2	2FE	14,597,516	107.8150	15,972,733	14,815,000	14,608,982		3,693			4.750	4.843	MS	193,521	703,713	09/16/2016	09/22/2046

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT																				
50987*-AA-0		0			1	4,702,218	101.2060	4,758,922	4,702,218	4,702,218					3.750	3.750	MON	7,837	176,333	09/23/2016	11/15/2035
512807-AN-8	LAM RESEARCH CORP LRCX 3.8 03/15/25			2	2FE	35,035,950	106.4090	37,243,115	35,000,000	35,024,553		(4,477)			3.800	3.784	MS	391,611	1,330,000	11/14/2016	03/15/2025
512807-AU-2	LAM RESEARCH CORP LRCX 4 03/15/29			2	2FE	19,963,140	109.9990	21,999,880	20,000,000	19,965,892		2,752			4.000	4.022	MS	235,556	424,444	03/06/2019	03/15/2029
521865-AX-3	LEAR CORP LEA 5 1/4 01/15/25	LS		2	2FE	105,500	102.9740	102,974	100,000	102,712		(905)			5.250	4.169	JJ	2,421	5,250	11/18/2016	01/15/2025
521865-AX-3	LEAR CORP LEA 5 1/4 01/15/25			2	2FE	10,444,500	102.9740	10,194,456	9,900,000	10,168,528		(89,639)			5.250	4.169	JJ	239,662	519,750	11/18/2016	01/15/2025
521865-AY-1	LEAR CORP LEA 3.8 09/15/27			2	2FE	14,774,350	101.1810	15,177,120	15,000,000	14,814,725		20,073			3.800	3.987	MS	167,833	570,000	02/14/2018	09/15/2027
521865-BA-2	LEAR CORP LEA 4 1/4 05/15/29	LS		2	2FE	94,706	103.4600	98,287	95,000	94,724		18			4.250	4.288	MN	516	2,176	04/29/2019	05/15/2029
521865-BA-2	LEAR CORP LEA 4 1/4 05/15/29			2	2FE	4,889,844	103.4600	5,074,708	4,905,000	4,890,750		906			4.250	4.288	MN	26,637	112,338	04/29/2019	05/15/2029
524901-AR-6	LEGG MASON INC LM 5 5/8 01/15/44				2FE	12,519,375	113.6890	14,211,150	12,500,000	12,518,002		(348)			5.625	5.614	JJ	324,219	703,125	02/12/2014	01/15/2044
524901-AT-2	LEGG MASON INC LM 3.95 07/15/24				2FE	17,237,450	105.1090	18,029,278	17,153,000	17,198,452		(9,040)			3.950	3.886	JJ	312,423	677,544	05/07/2015	07/15/2024
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBMUT 4.95 05/01/22				2FE	4,984,450	105.9560	5,297,785	5,000,000	4,995,652		1,717			4.950	4.990	MN	41,250	247,500	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC LIBMUT 4 1/4 06/15/23				2FE	1,807,120	106.2540	1,968,885	1,853,000	1,833,894		4,995			4.250	4.576	JD	3,500	78,753	01/08/2014	06/15/2023
53079E-BF-0	LIBERTY MUTUAL GROUP INC				2FE	9,992,000	117.4860	11,748,639	10,000,000	9,992,845		149			4.850	4.855	FA	202,083	485,000	07/21/2014	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29				2FE	6,336,856	111.7200	7,314,293	6,547,000	6,352,278		15,422			4.569	4.980	FA	124,639	152,059	01/28/2019	02/01/2029
53117C-AN-2	LIBERTY PROPERTY LP LPT 4 1/8 06/15/22			2	2FE	10,885,305	104.4870	11,310,761	10,825,000	10,841,193		(6,646)			4.125	4.056	JD	19,846	446,531	06/07/2012	06/15/2022
53117C-AR-3	LIBERTY PROPERTY LP LPT 3 3/4 04/01/25	LS		2	2FE	224,199	106.8840	240,488	225,000	224,544		77			3.750	3.793	AO	2,109	8,438	03/17/2015	04/01/2025
53117C-AR-3	LIBERTY PROPERTY LP LPT 3 3/4 04/01/25			2	2FE	4,758,001	106.8840	5,103,692	4,775,000	4,765,320		1,637			3.750	3.793	AO	44,766	179,063	03/17/2015	04/01/2025
53117C-AT-9	LIBERTY PROPERTY LP LPT 4 3/8 02/01/29	LS		2	2FE	8,977	112.7990	10,152	9,000	8,979		2			4.375	4.407	FA	164	203	01/22/2019	02/01/2029
53117C-AT-9	LIBERTY PROPERTY LP LPT 4 3/8 02/01/29			2	2FE	1,985,863	112.7990	2,245,824	1,991,000	1,986,268		405			4.375	4.407	FA	36,294	45,005	01/22/2019	02/01/2029
53227J-AB-0	LIFE STORAGE LP LSI 4 06/15/29			2	2FE	4,973,800	106.5800	5,329,010	5,000,000	4,975,107		1,307			4.000	4.064	JD	8,889	106,667	05/22/2019	06/15/2029
532457-AZ-1	ELI LILLY & CO LLY 5 1/2 03/15/27				1FE	11,384,500	119.2280	11,922,840	10,000,000	10,830,643		(97,055)			5.500	4.154	MS	161,944	550,000	08/20/2013	03/15/2027
532457-BA-5	ELI LILLY & CO LLY 5.55 03/15/37	LS			1FE	10,701	130.8850	13,089	10,000	10,550		(20)			5.550	5.067	MS	163	555	07/27/2010	03/15/2037
532457-BA-5	ELI LILLY & CO LLY 5.55 03/15/37				1FE	10,690,299	130.8850	13,075,441	9,990,000	10,539,625		(19,649)			5.550	5.067	MS	163,253	554,445	07/27/2010	03/15/2037
532457-BC-1	ELI LILLY & CO LLY 5.95 11/15/37				1FE	21,897,848	136.2040	26,890,815	19,743,000	21,452,783		(58,211)			5.950	5.194	MN	150,102	1,174,709	09/16/2010	11/15/2037
532457-BR-8	ELI LILLY & CO LLY 3.95 05/15/47			2	1FE	6,962,130	115.2230	8,065,596	7,000,000	6,964,012		716			3.950	3.981	MN	35,331	276,500	05/04/2017	05/15/2047
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39	LS		2	1FE	217,272	114.6540	229,307	200,000	216,948		(324)			3.875	3.266	MS	2,282	4,370	06/25/2019	03/15/2039
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39			2	1FE	16,078,128	114.6540	16,968,733	14,800,000	16,054,183		(23,945)			3.875	3.266	MS	168,864	323,390	06/25/2019	03/15/2039
53359#-AB-8	LINCOLN ELECTRIC HOLDINGS, INC				2	10,000,000	99.5650	9,956,500	10,000,000	10,000,000					3.350	3.350	FA	121,903	335,000	08/20/2015	08/20/2030
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2	3,000,000	94.1430	2,824,290	3,000,000	3,000,000					3.030	3.030	AO	17,928	90,900	10/20/2016	10/20/2033
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2	5,000,000	93.4910	4,674,550	5,000,000	5,000,000					3.270	3.270	AO	32,246	163,500	10/20/2016	10/20/2037
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2	2,000,000	94.1060	1,882,120	2,000,000	2,000,000					3.520	3.520	AO	13,884	70,400	10/20/2016	10/20/2041
534187-BA-6	LINCOLN NATIONAL CORP LNC 7 06/15/40				2FE	10,058,850	142.0820	14,208,220	10,000,000	10,050,679		(1,111)			7.000	6.953	JD	31,111	700,000	06/15/2010	06/15/2040
534187-BG-3	LINCOLN NATIONAL CORP LNC 4.35 03/01/48			2	2FE	14,935,480	110.1650	16,524,810	15,000,000	14,938,002		1,097			4.350	4.376	MS	217,500	652,500	02/22/2018	03/01/2048
534187-BJ-7	LINCOLN NATIONAL CORP LNC 3.05 01/15/30	LS		2	2FE	99,896	99.4120	99,412	100,000	99,898		2			3.050	3.062	JJ	1,118		08/12/2019	01/15/2030
534187-BJ-7	LINCOLN NATIONAL CORP LNC 3.05 01/15/30			2	2FE	9,889,704	99.4120	9,841,768	9,900,000	9,889,862		158			3.050	3.062	JJ	110,715		08/12/2019	01/15/2030
53767#-AC-2	LITTLEFUSE LITTELFUSE				2	8,000,000	103.1590	8,252,720	8,000,000	8,000,000					3.740	3.740	FA	113,031	299,200	02/15/2017	02/15/2027
539830-AR-0	LOCKHEED MARTIN CORP LMT 6.15 09/01/36				1FE	18,782,895	135.8790	23,072,186	16,980,000	18,380,177		(52,578)			6.150	5.385	MS	348,090	1,044,270	10/13/2010	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP LMT 5.72 06/01/40	LS			1FE	110,933	135.1120	135,112	100,000	109,152		(253)			5.720	5.000	JD	477	5,720	07/28/2011	06/01/2040
539830-AW-9	LOCKHEED MARTIN CORP LMT 5.72 06/01/40				1FE	12,276,983	135.1120	14,952,856	11,067,000	12,079,825		(28,037)			5.720	5.000	JD	52,753	633,032	07/28/2011	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP LMT 4.07 12/15/42				1FE	4,883,750	114.6180	5,730,910	5,000,000	4,896,886		2,626			4.070	4.211	JD	9,044	203,500	08/14/2014	12/15/2042
539830-BC-2	LOCKHEED MARTIN CORP LMT 3.6 03/01/35			2	1FE	4,956,900	109.6180	5,480,915	5,000,000	4,964,731		1,713			3.600	3.661	MS	60,000	180,000	02/12/2015	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORP LMT 4 1/2 05/15/36			2	1FE	8,831,160	118.5410	10,668,645	9,000,000	8,853,529		5,867			4.500	4.643	MN	51,750	405,000	11/16/2015	05/15/2036
540424-AP-3	LOEWS CORP L 6 02/01/35				1FE	11,625,840	128.9570	15,474,780	12,000,000	11,711,986		11,238			6.000	6.248	FA	300,000	720,000	04/01/2010	02/01/2035
540424-AS-7	LOEWS CORP L 3 3/4 04/01/26			2	1FE	10,057,520	107.2860	10,728,590	10,000,000	10,037,542		(5,569)			3.750	3.679	AO	93,750	375,000	03/24/2016	04/01/2026

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54336#-AA-6	LONGWOOD PARTNERS LONGWOOD ENERGY PARTNERS	0			2PL	2,000,000	110.9590	2,219,188	2,000,000	2,000,000					4.490	4.490	JD	249	89,800	03/23/2018	06/30/2051
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI LONGWOOD ENERGY PARTNERS HOLDI	0			2PL	4,000,000	107.0570	4,282,296	4,000,000	4,000,000					5.150	5.150	JD	572	154,500	03/29/2019	06/30/2034
546676-AU-1	LOUISVILLE GAS & ELEC PPL 5 1/8 11/15/40			2	1FE	18,582,804	123.4570	22,839,545	18,500,000	18,569,514		(2,034)			5.125	5.094	MN	121,149	948,125	07/06/2011	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC PPL 4.65 11/15/43			2	1FE	14,892,000	116.4140	17,462,070	15,000,000	14,903,775		2,152			4.650	4.695	MN	89,125	697,500	11/06/2013	11/15/2043
548661-AK-3	LOWE'S COMPANIES INC LOW 6 1/2 03/15/29				2FE	18,029,924	126.9730	22,396,767	17,639,000	17,881,064		(21,243)			6.500	6.289	MS	337,591	1,146,535	04/14/2011	03/15/2029
548661-CJ-4	LOWE'S COMPANIES INC LOW 5 1/2 10/15/35				2FE	6,743,099	122.5360	7,823,930	6,385,000	6,659,547		(11,102)			5.500	5.100	AO	74,137	351,175	07/28/2011	10/15/2035
548661-CX-3	LOWE'S COMPANIES INC LOW 4.65 04/15/42			2	2FE	14,736,260	113.9470	15,952,566	14,000,000	14,650,051		(17,691)			4.650	4.319	AO	137,433	651,000	08/06/2014	04/15/2042
548661-DH-7	LOWE'S COMPANIES INC LOW 3 3/8 09/15/25			2	2FE	6,959,470	105.1480	7,360,360	7,000,000	6,975,192		3,872			3.375	3.444	MS	69,563	236,250	09/09/2015	09/15/2025
548661-DN-4	LOWE'S COMPANIES INC LOW 3.7 04/15/46			2	2FE	3,977,760	101.8310	4,073,232	4,000,000	3,979,348		456			3.700	3.731	AO	31,244	148,000	04/11/2016	04/15/2046
548661-DQ-7	LOWE'S COMPANIES INC LOW 4.05 05/03/47			2	2FE	9,936,400	108.0380	10,803,770	10,000,000	9,939,457		1,187			4.050	4.087	MN	65,250	405,000	04/19/2017	05/03/2047
549271-AA-2	LUBRIZOL CORP BRK 7 1/4 06/15/25				1FE	8,856,100	122.7480	12,274,770	10,000,000	9,432,066		78,730			7.250	8.575	JD	32,222	725,000	05/29/2009	06/15/2025
552081-AK-7	LYONDELLBASELL IND NV LYB 5 3/4 04/15/24			2	2FE	30,620,760	112.6250	30,408,750	27,000,000	28,614,557		(360,070)			5.750	4.128	AO	327,750	1,552,500	03/06/2015	04/15/2024
55279H-AQ-3	MANUF & TRADERS TRUST CO MTB 3.4 08/17/27				1FE	6,997,620	105.9030	7,413,189	7,000,000	6,998,114		213			3.400	3.404	FA	88,589	238,000	08/14/2017	08/17/2027
55336V-AA-8	MPLX LP MPLX 4 02/15/25			2	2FE	14,945,670	104.3530	15,652,890	15,000,000	14,965,572		5,884			4.000	4.050	FA	226,667	600,000	11/03/2016	02/15/2025
55336V-AG-5	MPLX LP MPLX 4 7/8 12/01/24	LS		2	2FE	79,726	108.4960	84,627	78,000	79,109		(208)			4.875	4.535	JD	317	3,803	11/15/2016	12/01/2024
55336V-AG-5	MPLX LP MPLX 4 7/8 12/01/24			2	2FE	5,030,924	108.4960	5,340,193	4,922,000	4,991,955		(13,118)			4.875	4.535	JD	19,996	239,948	11/15/2016	12/01/2024
55336V-AJ-9	MPLX LP MPLX LP	0		2	2FE	2,053,761	109.2010	2,184,013	2,000,000	2,035,453		(5,950)			4.875	4.488	JD	8,125	97,500	09/30/2016	06/01/2025
55336V-AL-4	MPLX LP MPLX LP	0		2	2FE	993,040	108.5860	1,085,859	1,000,000	993,382		108			5.200	5.246	MS	17,333	52,000	02/07/2017	03/01/2047
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38			2	2FE	4,940,550	101.8240	5,091,205	5,000,000	4,944,716		1,897			4.500	4.415	AO	47,500	225,000	02/05/2018	04/15/2038
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38	0		2	2FE	3,137,100	101.8240	3,054,723	3,000,000	3,135,410		(1,690)			4.500	4.415	AO	28,500	67,500	08/21/2019	04/15/2038
55336V-BE-9	MPLX LP MPLX 4 1/4 12/01/27	LS		2	2FE	488,602	104.9890	514,444	490,000	488,665		63			4.250	4.290	JD	1,735	10,413	09/23/2019	12/01/2027
55336V-BE-9	MPLX LP MPLX 4 1/4 12/01/27			2	2FE	23,442,914	104.9890	24,682,796	23,510,000	23,445,942		3,028			4.250	4.290	JD	83,265	499,588	09/23/2019	12/01/2027
55342U-AJ-3	MPT OPER PARTNERSP/FINL BASIC	0			3FE	1,990,000	103.6000	2,072,000	2,000,000	1,992,080		2,080			4.625	4.677	FA	39,826		07/17/2019	08/01/2029
553794-AC-2	MUFG AMERICAS HLDGS CORP UNBC 3 02/10/25			2	1FE	31,609,382	101.6300	32,416,825	31,897,000	31,737,863		28,272			3.000	3.106	FA	374,790	956,910	03/31/2015	02/10/2025
55616X-AH-0	MACYS RETAIL HLDGS INC M 2 7/8 02/15/23	LS		2	2FE	5,292,801	99.5910	5,521,336	5,544,000	5,456,071		26,260			2.875	3.415	FA	60,214	159,390	02/21/2013	02/15/2023
55616X-AH-0	MACYS RETAIL HLDGS INC M 2 7/8 02/15/23				2FE	984,285	99.5910	1,026,785	1,031,000	1,014,648		4,883			2.875	3.415	FA	11,198	29,641	02/21/2013	02/15/2023
55616X-AM-9	MACYS RETAIL HLDGS INC M 4 1/2 12/15/34	LS		2	2FE	3,397,600	95.0090	3,262,609	3,434,000	3,404,130		1,366			4.500	4.581	JD	6,868	154,530	11/13/2014	12/15/2034
55616X-AM-9	MACYS RETAIL HLDGS INC M 4 1/2 12/15/34			2	2FE	3,528,200	95.0090	3,388,021	3,566,000	3,534,981		1,418			4.500	4.581	JD	7,132	160,470	11/13/2014	12/15/2034
559080-AC-0	MAGELLAN MIDSTREAM PARTN MMP 6.4 05/01/37				2FE	15,315,560	126.5290	18,979,320	15,000,000	15,253,628		(8,098)			6.400	6.238	MN	160,000	960,000	05/24/2010	05/01/2037
559080-AF-3	MAGELLAN MIDSTREAM PARTN MMP 4.2 12/01/42			2	2FE	11,920,560	101.5510	12,186,132	12,000,000	11,931,845		1,734			4.200	4.239	JD	42,000	504,000	11/02/2012	12/01/2042
559080-AK-2	MAGELLAN MIDSTREAM PARTN MMP 5 03/01/26			2	2FE	3,995,000	112.7520	4,510,088	4,000,000	3,996,628		456			5.000	5.016	MS	66,667	200,000	02/22/2016	03/01/2026
559080-AM-8	MAGELLAN MIDSTREAM PARTN MMP 4.2 10/03/47			2	2FE	9,629,000	105.4430	10,544,330	10,000,000	9,640,926		6,489			4.200	4.426	AO	102,667	420,000	03/01/2018	10/03/2047
565849-AE-6	MARATHON OIL CORP MRO 6.6 10/01/37				2FE	8,296,540	127.2640	8,908,445	7,000,000	8,036,696		(34,515)			6.600	5.302	AO	115,500	462,000	09/28/2010	10/01/2037
565849-AL-0	MARATHON OIL CORP MRO 3.85 06/01/25			2	2FE	5,974,070	105.6290	6,337,740	6,000,000	5,981,948		2,929			3.850	3.912	JD	19,250	231,000	03/23/2018	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21				2FE	8,135,760	103.4100	8,272,808	8,000,000	8,020,650		(16,885)			5.125	4.894	MS	136,667	410,000	01/11/2012	03/01/2021
56585A-AF-9	MARATHON PETROLEUM CORP MPC 6 1/2 03/01/41			2	2FE	13,021,826	129.6350	15,556,164	12,000,000	12,880,399		(21,439)			6.500	5.882	MS	260,000	780,000	11/21/2011	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44			2	2FE	8,926,460	108.9410	9,804,672	9,000,000	8,933,318		1,395			4.750	4.801	MS	125,875	403,750	05/10/2019	09/15/2044
56585A-BD-3	MARATHON PETROLEUM CORP MPC 3.8 04/01/28			2	2FE	24,646,445	104.9980	26,249,423	25,000,000	24,667,570		21,125			3.800	3.989	AO	237,500	475,000	05/23/2019	04/01/2028
571676-AC-9	MARS INC MARS 3.6 04/01/34			2	1FE	52,559,000	109.3570	54,678,600	50,000,000	52,486,291		(72,709)			3.600	3.158	AO	450,000	910,000	06/18/2019	04/01/2034
571676-AD-7	MARS INC BASIC	0		2	1FE	998,750	111.3740	1,113,739	1,000,000	998,784		34			3.875	3.884	AO	9,688	19,590	03/26/2019	04/01/2039
57169*-BA-4	MARS INC MARS INC	0			1	5,000,000	102.1680	5,108,395	5,000,000	5,000,000					3.340	3.340	MS	43,606	167,000	09/27/2016	09/27/2036
57169*-BL-0	MARS INC MARS INC	0			1	5,000,000	111.6900	5,584,475	5,000,000	5,000,000					4.070	4.070	MS	52,006	203,500	03/09/2017	03/29/2037
571748-AK-8	MARSH & MCLENNAN COS INC MMC 5 7/8 08/01/33				1FE	3,402,210	128.1720	4,357,831	3,400,000	3,401,888		(89)			5.875	5.869	FA	83,229	199,750	10/01/2010	08/01/2033
571748-AV-4	MARSH & MCLENNAN COS INC MMC 3 1/2 06/03/24			2	1FE	11,081,400	104.8800	11,536,844	11,000,000	11,041,956		(9,121)			3.500	3.402	JD	29,944	385,000	05/20/2015	06/03/2024
571748-AZ-5	MARSH & MCLENNAN COS INC MMC 3 3/4 03/14/26			2	1FE	19,991,050	107.2290	21,445,700	20,000,000	19,994,297		802			3.750	3.755	MS	222,917	750,000	09/09/2015	03/14/2026
571748-BC-5	MARSH & MCLENNAN COS INC MMC 4.35 01/30/47			2	1FE	9,989,740	113.3680	11,336,780	10,000,000	9,990,464		164			4.350	4.356	JJ	182,458	435,000	01/10/2017	01/30/2047
571748-BD-3	MARSH & MCLENNAN COS INC MMC 4.2 03/01/48			2	1FE	4,979,700	112.9250	5,646,270	5,000,000	4,980,346		358			4.200	4.224	MS	70,000	210,000	02/27/2018	03/01/2048

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571748-BH-4	MARSH & MCLENNAN COS INC MMC 4 3/4 03/15/39			2	1FE	20,981,310	121.4050	25,495,092	21,000,000	20,984,324		3,014			4.750	4.756	MS	293,708	665,000	01/09/2019	03/15/2039
571903-AV-5	MARRIOTT INTERNATIONAL MAR 3 1/8 02/15/23			2	2FE	24,927,803	102.0370	25,509,200	25,000,000	24,961,971		11,412			3.125	3.177	FA	295,139	781,250	12/20/2016	02/15/2023
571903-AX-1	MARRIOTT INTERNATIONAL MAR 4 1/2 10/01/34			2	2FE	4,865,090	109.8090	5,490,465	5,000,000	4,881,232		5,467			4.500	4.725	AO	56,250	225,000	12/20/2016	10/01/2034
573284-AA-4	MARTIN MARIETTA MATERIAL MLM 7 12/01/25				2FE	8,779,000	119.5170	11,951,710	10,000,000	9,364,772		80,073			7.000	8.384	JD	58,333	700,000	07/23/2009	12/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIAL MLM 6 1/4 05/01/37				2FE	6,510,735	120.1070	7,626,782	6,350,000	6,480,535		(4,177)			6.250	6.057	MN	66,146	396,875	10/29/2010	05/01/2037
573284-AQ-9	MARTIN MARIETTA MATERIAL MLM 3.45 06/01/27			2	2FE	8,981,820	103.3620	9,302,535	9,000,000	8,986,018		1,627			3.450	3.474	JD	25,875	310,500	05/17/2017	06/01/2027
573284-AU-0	MARTIN MARIETTA MATERIAL MLM 4 1/4 12/15/47			2	2FE	19,936,200	104.9010	20,980,200	20,000,000	19,938,327		1,130			4.250	4.269	JD	37,778	850,000	12/06/2017	12/15/2047
575767-AN-8	MASS MUTUAL LIFE INS CO BASIC	0			1FE	1,063,793	97.0620	1,058,947	1,091,000	1,063,801		8			3.729	3.841	AO	9,041		12/23/2019	10/15/2070
57636Q-AB-0	MASTERCARD INC MA 3 3/8 04/01/24	LS			1FE	101,104	106.0420	106,042	100,000	100,576		(125)			3.375	3.229	AO	844	3,375	08/27/2015	04/01/2024
57636Q-AB-0	MASTERCARD INC MA 3 3/8 04/01/24				1FE	45,279,624	106.0420	47,490,731	44,785,000	45,042,780		(55,782)			3.375	3.229	AO	377,873	1,511,494	08/27/2015	04/01/2024
57636Q-AH-7	MASTERCARD INC MA 3.8 11/21/46			2	1FE	14,775,300	112.1840	16,827,540	15,000,000	14,788,440		4,402			3.800	3.885	MN	63,333	570,000	01/18/2017	11/21/2046
57636Q-AK-0	MASTERCARD INC MA 3.95 02/26/48			2	1FE	4,995,650	115.5940	5,779,680	5,000,000	4,995,796		80			3.950	3.955	FA	68,576	197,500	02/21/2018	02/26/2048
577081-AU-6	MATTEL INC MAT 6.2 10/01/40				4FE	14,952,570	91.0000	13,650,000	15,000,000	14,959,593		928			6.200	6.223	AO	232,500	930,000	10/14/2010	10/01/2040
577081-AW-2	MATTEL INC MAT 5.45 11/01/41			2	4FE	11,133,400	84.5000	8,450,000	10,000,000	10,966,883		(25,827)			5.450	4.726	MN	90,833	545,000	06/27/2012	11/01/2041
57736*-AS-0	MAUI ELECTRIC MAUI ELECTRIC				2	2,000,000	107.0170	2,140,340	2,000,000	2,000,000					4.530	4.530	MN	7,802	90,600	05/30/2018	05/30/2033
57772K-AB-7	MAXIM INTEGRATED PRODUCT MXIM 3 3/8 03/15/23	LS		2	2FE	98,363	102.6490	102,649	100,000	99,384		177			3.375	3.579	MS	994	3,375	10/31/2013	03/15/2023
57772K-AB-7	MAXIM INTEGRATED PRODUCT MXIM 3 3/8 03/15/23			2	2FE	29,213,909	102.6490	30,486,783	29,700,000	29,516,937		52,593			3.375	3.579	MS	295,144	1,002,375	10/31/2013	03/15/2023
57772K-AD-3	MAXIM INTEGRATED PRODUCT MXIM 3.45 06/15/27			2	2FE	25,054,200	103.1060	25,776,575	25,000,000	25,053,025		(2,691)			3.450	3.416	JD	38,333	690,000	06/27/2019	06/15/2027
579780-AJ-6	MCCORMICK & CO MKC 3 1/2 09/01/23			2	2FE	12,873,460	103.5670	13,463,671	13,000,000	12,948,464		12,921			3.500	3.616	MS	151,667	455,000	08/19/2013	09/01/2023
579780-AK-3	MCCORMICK & CO MKC 3 1/4 11/15/25			2	2FE	23,876,900	101.9180	24,460,368	24,000,000	23,923,113		11,674			3.250	3.310	MN	99,667	780,000	11/06/2015	11/15/2025
579780-AN-7	MCCORMICK & CO MCCORMICK & CO	0			2FE	3,986,200	104.2600	4,170,404	4,000,000	3,989,090		1,232			3.400	3.441	FA	51,378	136,000	08/09/2017	08/15/2027
579780-AP-2	MCCORMICK & CO MKC 4.2 08/15/47			2	2FE	6,971,510	109.5230	7,666,617	7,000,000	6,972,737		514			4.200	4.224	FA	111,067	294,000	08/09/2017	08/15/2047
58013M-EC-4	MCDONALD'S CORP MCDONALDS CORP	0			2FE	6,338,900	136.4730	6,823,666	5,000,000	6,225,179		(45,046)			6.300	4.313	AO	66,500	315,000	05/16/2017	10/15/2037
58013M-EF-7	MCDONALD'S CORP MCD 6.3 03/01/38				2FE	21,963,536	136.2330	25,438,732	18,673,000	21,319,948		(87,017)			6.300	5.094	MS	392,133	1,176,399	04/25/2011	03/01/2038
58013M-EK-6	MCDONALD'S CORP MCD 4 7/8 07/15/40				2FE	18,492,130	118.3540	22,025,717	18,610,000	18,523,384		1,646			4.875	4.907	JJ	418,337	907,238	09/05/2014	07/15/2040
58013M-EV-2	MCDONALD'S CORP	0		2	2FE	1,953,600	116.2510	2,325,018	2,000,000	1,956,884		862			4.600	4.747	MN	8,944	92,000	01/26/2016	05/26/2045
581557-AM-7	MCKESSON CORP MCK 7.65 03/01/27				2FE	12,581,000	124.8140	15,601,713	12,500,000	12,546,296		(4,714)			7.650	7.582	MS	318,750	956,250	12/19/2008	03/01/2027
581557-AZ-8	MCKESSON CORP MCK 2.7 12/15/22	LS		2	2FE	457,402	101.2020	474,636	469,000	465,050		1,260			2.700	3.000	JD	563	12,663	05/28/2013	12/15/2022
581557-AZ-8	MCKESSON CORP MCK 2.7 12/15/22			2	2FE	3,477,813	101.2020	3,608,856	3,566,000	3,535,966		9,579			2.700	3.000	JD	4,279	96,282	05/28/2013	12/15/2022
581557-BJ-3	MCKESSON CORP MCK 3.95 02/16/28	LS		2	2FE	1,158,710	105.8450	1,226,740	1,159,000	1,158,756		25			3.950	3.953	FA	17,168	45,781	02/07/2018	02/16/2028
581557-BJ-3	MCKESSON CORP MCK 3.95 02/16/28			2	2FE	7,839,040	105.8450	8,299,283	7,841,000	7,839,351		169			3.950	3.953	FA	116,145	309,720	02/07/2018	02/16/2028
58155Q-AE-3	MCKESSON CORP MCK 6 03/01/41	LS		2	2FE	109,782	120.9300	114,883	95,000	107,935		(354)			6.000	4.941	MS	1,900	5,700	02/14/2014	03/01/2041
58155Q-AE-3	MCKESSON CORP MCK 6 03/01/41			2	2FE	7,985,196	120.9300	8,356,256	6,910,000	7,850,877		(25,731)			6.000	4.941	MS	138,200	414,600	02/14/2014	03/01/2041
58155Q-AG-8	MCKESSON CORP MCK 2.85 03/15/23			2	2FE	2,960,490	101.4700	3,044,112	3,000,000	2,985,809		4,158			2.850	3.006	MS	25,175	85,500	05/28/2013	03/15/2023
582839-AF-3	MEAD JOHNSON NUTRITION C RBLN 5.9 11/01/39				1FE	23,899,333	134.1740	29,249,845	21,800,000	23,533,231		(49,001)			5.900	5.249	MN	214,367	1,286,200	06/07/2011	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION C RBLN 4.6 06/01/44	LS		2	1FE	137,262	120.2440	165,936	138,000	137,339		14			4.600	4.633	JD	529	6,348	05/06/2014	06/01/2044
582839-AG-1	MEAD JOHNSON NUTRITION C RBLN 4.6 06/01/44			2	1FE	4,835,988	120.2440	5,846,244	4,862,000	4,838,699		506			4.600	4.633	JD	18,638	223,652	05/06/2014	06/01/2044
585055-AQ-9	MEDTRONIC INC MDT 6 1/2 03/15/39	LS			1FE	386,482	143.8320	546,562	380,000	385,365		(141)			6.500	6.371	MS	7,273	24,700	04/14/2009	03/15/2039
585055-AQ-9	MEDTRONIC INC MDT 6 1/2 03/15/39				1FE	3,956,358	143.8320	5,595,069	3,890,000	3,944,924		(1,445)			6.500	6.371	MS	74,450	252,850	04/14/2009	03/15/2039
585055-BU-9	MEDTRONIC INC MDT 4 5/8 03/15/45				1FE	5,327,100	125.4540	6,272,715	5,000,000	5,309,148		(6,776)			4.625	4.224	MS	68,090	231,250	03/21/2017	03/15/2045
589331-AM-9	MERCK SHARP & DOHME CORP MRK 5 3/4 11/15/36	LS			1FE	57,365	131.1270	68,186	52,000	56,199		(155)			5.750	5.034	MN	382	2,990	11/10/2010	11/15/2036
589331-AM-9	MERCK SHARP & DOHME CORP MRK 5 3/4 11/15/36				1FE	6,854,057	131.1270	8,146,914	6,213,000	6,714,744		(18,527)			5.750	5.034	MN	45,648	357,248	11/10/2010	11/15/2036
58933Y-AV-7	MERCK & CO INC MRK 3.9 03/07/39			2	1FE	28,020,270	114.2990	32,003,720	28,000,000	28,022,065		1,795			3.900	3.890	MS	345,800	546,000	06/27/2019	03/07/2039
589400-AB-6	MERCURY GENERAL CORP MCY 4.4 03/15/27	LS		2	2FE	99,847	105.2290	105,229	100,000	99,884		13			4.400	4.419	MS	1,296	4,400	03/01/2017	03/15/2027
589400-AB-6	MERCURY GENERAL CORP MCY 4.4 03/15/27			2	2FE	28,855,783	105.2290	30,411,239	28,900,000	28,866,529		3,868			4.400	4.419	MS	374,416	1,271,600	03/01/2017	03/15/2027
59018Y-TM-3	BANK OF AMERICA CORP BAC 6.05 06/01/34				1FE	6,044,072	123.7230	6,457,077	5,219,000	5,865,482		(30,401)			6.050	4.846	JD	26,312	315,750	04/08/2013	06/01/2034
59022C-AB-9	BANK OF AMERICA CORP BAC 6.22 09/15/26	LS			2FE	213,439	115.8320	252,514	218,000	215,707		265			6.220	6.415	MS	3,993	13,560	01/21/2010	09/15/2026
59022C-AB-9	BANK OF AMERICA CORP BAC 6.22 09/15/26				2FE	7,619,181	115.8320	9,014,054	7,782,000	7,700,134		9,474			6.220	6.415	MS	142,523	484,040	01/21/2010	09/15/2026

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156R-AM-0	METLIFE INC MET 5.7 06/15/35				1FE	20,796,650	134.2840	26,856,880	20,000,000	20,589,896		(24,100)			5.700	5.415	JD	50,667	1,140,000	09/30/2011	06/15/2035
59156R-BH-0	METLIFE INC MET 3.6 04/10/24	LS			1FE	4,298,656	106.5620	4,581,087	4,299,000	4,298,838		34			3.600	3.601	AO	34,822	154,764	04/07/2014	04/10/2024
59156R-BH-0	METLIFE INC MET 3.6 04/10/24				1FE	15,699,744	106.5620	16,731,253	15,701,000	15,700,408		126			3.600	3.601	AO	127,178	565,236	04/07/2014	04/10/2024
59156R-BL-1	METLIFE INC BASIC	0			1FE	2,071,340	122.3900	2,447,807	2,000,000	2,069,432		(1,481)			4.721	4.514	MJSD	4,196	94,420	09/12/2018	12/15/2044
59156R-BQ-0	METLIFE INC MET 3.6 11/13/25			2	1FE	9,999,200	107.2930	10,729,270	10,000,000	9,999,497		76			3.500	3.501	MN	46,667	360,000	11/09/2015	11/13/2025
591894-CC-2	METROPOLITAN EDISON BASIC	0		2	2FE	998,780	111.9750	1,119,753	1,000,000	998,883		103			4.300	4.315	JJ	19,828	22,097	01/07/2019	01/15/2029
59447#-AF-0	MICH ELEC TRANS CO LLC				1	20,000,000	104.5830	20,916,600	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/17/2014	12/15/2044
594918-AD-6	MICROSOFT CORP MSFT 5.2 06/01/39	LS			1FE	2,104,550	133.6500	2,733,138	2,045,000	2,093,642		(1,456)			5.200	5.007	JD	8,862	106,340	11/10/2010	06/01/2039
594918-AD-6	MICROSOFT CORP MSFT 5.2 06/01/39				1FE	8,186,650	133.6500	10,631,842	7,955,000	8,144,217		(5,663)			5.200	5.007	JD	34,472	413,660	11/10/2010	06/01/2039
594918-AJ-3	MICROSOFT CORP MSFT 4 1/2 10/01/40				1FE	16,238,826	124.0730	21,464,594	17,300,000	16,420,673		23,416			4.500	4.889	AO	194,625	778,500	07/25/2014	10/01/2040
594918-AM-6	MICROSOFT CORP MSFT 5.3 02/08/41	LS			1FE	104,607	135.9590	135,959	100,000	103,883		(102)			5.300	5.000	FA	2,105	5,300	05/25/2011	02/08/2041
594918-AM-6	MICROSOFT CORP MSFT 5.3 02/08/41				1FE	4,811,922	135.9590	6,254,096	4,600,000	4,778,640		(4,690)			5.300	5.000	FA	96,843	243,800	05/25/2011	02/08/2041
594918-AT-1	MICROSOFT CORP MSFT 2 3/8 05/01/23			2	1FE	18,057,200	101.7500	20,349,940	20,000,000	19,254,748		207,026			2.375	3.571	MN	79,167	475,000	08/23/2013	05/01/2023
594918-BC-7	MICROSOFT CORP MSFT 3 1/2 02/12/35			2	1FE	9,885,000	110.1210	11,012,120	10,000,000	9,906,071		4,614			3.500	3.581	FA	135,139	350,000	02/09/2015	02/12/2035
594918-BS-2	MICROSOFT CORP MICROSOFT CORP	0		2	1FE	3,547,565	109.5070	3,545,826	3,238,000	3,547,236		(329)			3.450	2.714	FA	44,374		12/23/2019	08/08/2036
594918-BZ-6	MICROSOFT CORP MICROSOFT CORPORATION	0		2	1FE	1,247,288	117.9870	1,474,841	1,250,000	1,247,558		97			4.100	4.116	FA	20,642	51,250	01/30/2017	02/06/2037
594918-CB-8	MICROSOFT CORP MSFT 4 1/2 02/06/57	LS		2	1FE	219,351	129.7480	285,445	220,000	219,369		6			4.500	4.516	FA	3,988	9,900	01/30/2017	02/06/2057
594918-CB-8	MICROSOFT CORP MSFT 4 1/2 02/06/57			2	1FE	9,751,149	129.7480	12,689,315	9,780,000	9,751,953		289			4.500	4.516	FA	177,263	440,100	01/30/2017	02/06/2057
59523U-AL-1	MID-AMERICA APARTMENTS L MAA 3 3/4 06/15/24			2	2FE	20,698,565	105.4720	22,054,216	20,910,000	20,805,736		21,053			3.750	3.873	JD	34,850	784,125	06/20/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L MAA 4 11/15/25			2	2FE	13,874,890	108.1100	15,135,400	14,000,000	13,874,890					4.000	4.384	MN	71,556	560,000	11/06/2015	11/15/2025
595620-AE-5	MIDAMERICAN ENERGY CO BRKHEC 5 3/4 11/01/35				1FE	14,263,163	131.5110	18,273,467	13,895,000	14,181,824		(11,363)			5.750	5.550	MN	133,160	798,963	05/27/2011	11/01/2035
59562V-AR-8	BERKSHIRE HATHAWAY ENERG BRKHEC 6 1/2 09/15/37				1FE	4,938,192	138.7240	6,991,695	5,040,000	4,957,889		2,379			6.500	6.658	MS	96,460	327,600	01/23/2009	09/15/2037
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25	LS		4	3FE	2,330,000	100.0040	2,330,082	2,330,000	2,330,000					6.000	5.999	MS	41,163	139,800	08/17/2011	03/15/2025
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25			4	3FE	3,329,560	100.0040	3,329,677	3,329,560	3,329,560					6.000	5.999	MS	58,822	199,774	08/17/2011	03/15/2025
598326-B@-4	MIDWEST INDEPENDENT TRANS SYS SENIOR NOTES			4	1	5,000,000	106.4130	5,320,650	5,000,000	5,000,000					3.960	3.960	MS	52,250	198,000	03/26/2013	03/26/2033
59833C-AC-6	MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29	LS		2	2FE	218,678	107.8980	236,297	219,000	218,705		27			4.625	4.643	AO	2,532	5,627	03/07/2019	04/01/2029
59833C-AC-6	MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29			2	2FE	14,759,272	107.8980	15,948,448	14,781,000	14,761,114		1,842			4.625	4.643	AO	170,905	379,790	03/07/2019	04/01/2029
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES			4	1PL	2,310,169	107.6490	2,486,874	2,310,169	2,310,169					5.330	5.366	MJSD	342	123,132	08/26/2010	06/30/2027
60040*-AB-2	MILLENIUM PARKING MILLENIUM PARKING GARAGES	0			2FE	5,000,000	102.1080	5,105,410	5,000,000	5,000,000					3.840	3.858	MJSD	533	192,000	11/22/2016	11/22/2032
608190-AJ-3	MOHAWK INDUSTRIES INC MHK 3.85 02/01/23	LS		2	2FE	489,838	104.1670	510,418	490,000	489,944		17			3.850	3.854	FA	7,860	18,865	01/28/2013	02/01/2023
608190-AJ-3	MOHAWK INDUSTRIES INC MHK 3.85 02/01/23			2	2FE	14,505,212	104.1670	15,114,632	14,510,000	14,508,330		501			3.850	3.854	FA	232,765	558,635	01/28/2013	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH MOLX 3.9 04/15/25			2	2FE	9,984,300	103.4690	10,346,930	10,000,000	9,991,011		1,502			3.900	3.919	AO	82,333	390,000	04/01/2015	04/15/2025
60871R-AD-2	MOLSON COORS BREWING CO TAP 5 05/01/42				2FE	25,077,670	109.0220	26,377,752	24,195,000	24,953,664		(18,962)			5.000	4.769	MN	201,625	1,209,750	06/12/2012	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO TAP 4.2 07/15/46			2	2FE	4,967,850	99.6910	4,984,545	5,000,000	4,969,902		605			4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
61201#-AL-9	MONTANA DAKOTA UTILITIES CO MONTANA DAKOTA UTILITIES CO				1	12,000,000	103.4680	12,416,160	12,000,000	12,000,000					3.660	3.660	AO	90,280		10/17/2019	10/17/2039
615369-AE-5	MOODY'S CORPORATION MCO 5 1/4 07/15/44	LS			2FE	203,326	127.4840	254,968	200,000	203,104		(62)			5.250	5.138	JJ	4,842	10,500	11/12/2015	07/15/2044
615369-AE-5	MOODY'S CORPORATION MCO 5 1/4 07/15/44				2FE	2,846,564	127.4840	3,569,552	2,800,000	2,843,451		(869)			5.250	5.138	JJ	67,783	147,000	11/12/2015	07/15/2044
615369-AM-7	MOODY'S CORPORATION MCO 3 1/4 01/15/28			2	2FE	9,899,444	104.5470	10,454,730	10,000,000	9,915,014		9,063			3.250	3.372	JJ	149,861	325,000	04/19/2018	01/15/2028
617446-7X-1	MORGAN STANLEY MS 5 11/24/25				2FE	19,909,000	112.3490	22,469,740	20,000,000	19,948,575		7,318			5.000	5.051	MN	102,778	1,000,000	11/19/2013	11/24/2025
61744Y-AP-3	MORGAN STANLEY MORGAN STANLEY	0		2	1FE	7,000,000	107.6360	7,534,489	7,000,000	7,000,006		(1)			3.772	3.772	JJ	115,151	264,040	01/18/2018	01/24/2029
61744Y-AR-9	MORGAN STANLEY MORGAN STANLEY	0		2	1FE	2,000,000	117.7670	2,355,345	2,000,000	2,000,000					4.457	4.457	AO	17,085	89,140	04/19/2018	04/22/2039
61746B-EG-7	MORGAN STANLEY MS 4 3/8 01/22/47	LS			1FE	369,266	119.7100	422,575	353,000	368,643		(328)			4.375	4.098	JJ	6,821	15,444	12/27/2017	01/22/2047
61746B-EG-7	MORGAN STANLEY MS 4 3/8 01/22/47				1FE	20,552,334	119.7100	23,519,325	19,647,000	20,517,630		(18,277)			4.375	4.098	JJ	379,637	859,556	12/27/2017	01/22/2047
61761J-3R-8	MORGAN STANLEY MS 3 1/8 07/27/26				1FE	4,966,000	103.0020	5,150,080	5,000,000	4,976,467		3,169			3.125	3.205	JJ	66,840	156,250	07/20/2016	07/27/2026
617734-A#-5	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN			4	2FE	5,000,000	107.7550	5,387,750	5,000,000	5,000,000					5.650	5.650	AO	52,576	277,792	10/31/2018	10/24/2033

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617734-A@-7	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN			4	2FE	4,500,000	107.1750	4,822,875	4,500,000	4,500,000					5.460	5.460	MS	63,473	122,850	03/28/2019	03/28/2029
617734-B*-8	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN			4	2FE	2,500,000	107.7250	2,693,125	2,500,000	2,500,000					5.700	5.700	MS	36,813	71,250	03/28/2019	03/28/2034
61945C-AB-9	MOSAIC CO MOS 4 7/8 11/15/41			2	2FE	6,531,335	104.0370	6,502,300	6,250,000	6,488,688		(6,465)			4.875	4.593	MN	38,932	304,688	05/04/2012	11/15/2041
61945C-AD-5	MOSAIC CO MOS 5.45 11/15/33			2	2FE	14,943,900	113.5890	17,038,305	15,000,000	14,955,266		2,108			5.450	5.481	MN	104,458	817,500	11/07/2013	11/15/2033
61980A-AC-7	MOTIVA ENTERPRISES LLC MTVD 5 3/4 01/15/20				2FE	1,039,958	100.1120	1,043,168	1,042,000	1,041,990		258			5.750	5.776	JJ	27,627	59,915	01/06/2010	01/15/2020
61980A-AD-5	MOTIVA ENTERPRISES LLC MTVD 6.85 01/15/40				2FE	8,236,748	120.8450	8,281,528	6,853,000	8,005,156		(31,110)			6.850	5.460	JJ	216,460	469,431	10/12/2010	01/15/2040
620076-BB-4	MOTOROLA SOLUTIONS INC MSI 3 3/4 05/15/22	LS			2FE	528,976	103.3000	557,819	540,000	536,974		1,193			3.750	4.000	MN	2,587	20,250	05/17/2012	05/15/2022
620076-BB-4	MOTOROLA SOLUTIONS INC MSI 3 3/4 05/15/22				2FE	8,924,015	103.3000	9,410,621	9,110,000	9,058,957		20,129			3.750	4.000	MN	43,652	341,625	05/17/2012	05/15/2022
62927@-AB-4	NHL US FUNDING SECD TERM NTS SER 2	0			2PL	2,000,000	108.0850	2,161,708	2,000,000	2,000,000					4.330	4.330	MJSD	481	86,600	09/29/2014	09/29/2026
62944T-AE-5	NVR INC NVR 3.95 09/15/22			2	2FE	9,982,700	104.2550	10,425,530	10,000,000	9,994,655		1,837			3.950	3.971	MS	116,306	395,000	09/05/2012	09/15/2022
629568-AV-8	NABORS INDUSTRIES INC NBR 5 09/15/20				3FE	5,217,630	100.2500	5,070,645	5,058,000	5,073,495		(21,177)			5.000	4.553	MS	74,465	252,900	01/24/2012	09/15/2020
629568-AX-4	NABORS INDUSTRIES INC NBR 4 5/8 09/15/21	LS			3FE	1,506,456	99.5000	1,449,715	1,457,000	1,467,496		(5,845)			4.625	4.182	MS	19,842	67,386	05/24/2012	09/15/2021
629568-AX-4	NABORS INDUSTRIES INC NBR 4 5/8 09/15/21				3FE	4,697,207	99.5000	4,520,285	4,543,000	4,575,727		(18,226)			4.625	4.182	MS	61,867	210,114	05/24/2012	09/15/2021
62978*-AA-6	NRG CANAL 3 DEV LLC			4	3Z	19,257,183	100.0000	19,451,700	19,451,700	19,293,202		23,982			4.515	5.054	MON	29,272	1,147,503	06/29/2018	05/31/2026
62979#-AA-1	EAST 76 ST GARAGE LLC EAST 76 ST GARAGE 3.17 10/38			4	1Z	29,135,000	92.5010	26,825,290	29,000,000	29,134,633		(367)			3.170	3.141	MON	28,090		12/19/2019	10/15/2038
62979*-AA-5	NSA OP LP NSA OP LP				2PL	19,000,000	101.7480	19,332,120	19,000,000	19,000,000					3.980	3.980	FA	254,167		08/30/2019	08/30/2029
631005-BF-1	NARRAGANSETT ELECTRIC NGGLN 4.17 12/10/42				1FE	35,000,000	106.3070	37,207,590	35,000,000	35,000,000					4.170	4.170	JD	85,138	1,459,500	12/05/2012	12/10/2042
636180-BK-6	NATIONAL FUEL GAS CO NFG 4.9 12/01/21			2	2FE	29,381,211	104.2380	29,655,654	28,450,000	28,643,556		(110,235)			4.900	4.471	JD	116,171	1,394,050	06/13/2012	12/01/2021
637071-AK-7	NATIONAL OILWELL VARCO I NOV 3.95 12/01/42			2	2FE	40,195,385	94.0280	39,404,104	41,907,000	40,391,770		37,714			3.950	4.195	JD	137,944	1,655,327	09/17/2014	12/01/2042
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO			4	1FE	15,955,077	104.2000	16,625,190	15,955,077	15,955,077					3.600	3.600	MN	73,393	574,383	12/06/2016	11/15/2033
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23	LS		2	2FE	693,374	102.7450	717,158	698,000	696,305		480			3.300	3.379	AO	4,863	23,034	04/11/2013	04/15/2023
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23			2	2FE	13,213,846	102.7450	13,667,100	13,302,000	13,269,698		9,139			3.300	3.379	AO	92,671	438,966	04/11/2013	04/15/2023
637417-AG-1	NATIONAL RETAIL PROPERTIES NNN 3.9 06/15/24	LS		2	2FE	770,618	105.6250	817,536	774,000	772,324		338			3.900	3.953	JD	1,342	30,186	09/18/2014	06/15/2024
637417-AG-1	NATIONAL RETAIL PROPERTIES NNN 3.9 06/15/24			2	2FE	15,159,462	105.6250	16,082,432	15,226,000	15,193,028		6,640			3.900	3.953	JD	26,392	593,814	09/18/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES NNN 4 11/15/25			2	2FE	4,987,950	106.8700	5,343,495	5,000,000	4,992,486		1,113			4.000	4.029	MN	25,556	200,000	10/14/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES NNN 3.6 12/15/26			2	2FE	4,944,850	105.0810	5,254,065	5,000,000	4,959,577		5,003			3.600	3.733	JD	8,000	180,000	12/05/2016	12/15/2026
637432-MS-1	NATIONAL RURAL UTIL COOP NRUC 4.023 11/01/32	LS		2	1FE	128,922	112.8070	135,369	120,000	126,403		(409)			4.023	3.487	MN	805	4,828	03/13/2013	11/01/2032
637432-MS-1	NATIONAL RURAL UTIL COOP NRUC 4.023 11/01/32			2	1FE	50,995,022	112.8070	53,545,113	47,466,000	49,998,637		(161,904)			4.023	3.487	MN	318,260	1,909,557	03/13/2013	11/01/2032
63946B-AE-0	NBCUNIVERSAL MEDIA LLC	0			1FE	149,965	103.1530	154,729	150,000	149,995		4			4.375	4.378	AO	1,641	6,563	08/25/2011	04/01/2021
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CMCSA 5.95 04/01/41				1FE	10,137,266	137.6450	13,764,450	10,000,000	10,118,667		(2,814)			5.950	5.851	AO	148,750	595,000	08/25/2011	04/01/2041
64082*-AA-5	NES PERSEUS HOLDCO LLC NEW ENERGY SOLAR BOULDER CORP			4	3	5,863,174	108.8320	6,381,002	5,863,174	5,863,174					6.050	6.048	FA	121,197	310,466	07/25/2018	02/28/2037
641062-AL-8	NESTLE HOLDINGS INC NESNVX 3.9 09/24/38	LS		2	1FE	79,104	112.8750	90,300	80,000	79,143		30			3.900	3.982	MS	841	3,120	09/18/2018	09/24/2038
641062-AL-8	NESTLE HOLDINGS INC NESNVX 3.9 09/24/38			2	1FE	39,472,996	112.8750	45,059,700	39,920,000	39,492,130		15,138			3.900	3.982	MS	419,493	1,556,880	09/18/2018	09/24/2038
641062-AL-8	NESTLE HOLDINGS INC NESNVX 3.9 09/24/38	0		2	1FE	1,978,620	112.8750	2,257,500	2,000,000	1,979,536		724			3.900	3.982	MS	21,017	78,000	09/17/2018	09/24/2038
64116#-AB-9	NETRALITY PARTNERS NETRALITY PROPERTIES				2PL	12,000,000	100.9880	12,118,560	12,000,000	12,000,000					4.960	4.960	AO	140,533	595,200	04/06/2017	04/06/2022
64116#-AE-3	NETRALITY PARTNERS NETRALITY PROPERTIES 10/8/24			1	2PL	8,000,000	97.4320	7,794,560	8,000,000	8,000,000					4.080	4.080	AO	75,253		10/08/2019	10/08/2024
64128X-AE-0	NEUBERGER BERMAN GRP/FIN NEUBER 4 7/8 04/15/45			2	2FE	8,825,400	103.1630	10,316,300	10,000,000	8,877,654		19,461			4.875	5.720	AO	102,917	487,500	03/10/2017	04/15/2045
64128X-AG-5	NEUBERGER BERMAN GRP/FIN NEUBER 4 1/2 03/15/27			2	2FE	6,944,350	106.4870	7,454,062	7,000,000	6,957,470		4,877			4.500	4.600	MS	92,750	315,000	03/09/2017	03/15/2027
644188-BF-0	NEW ENGLAND POWER CO NGGLN 3.8 12/05/47	LS		2	1FE	72,508	104.6380	76,385	73,000	72,527		9			3.800	3.838	JD	200	2,774	11/30/2017	12/05/2047
644188-BF-0	NEW ENGLAND POWER CO NGGLN 3.8 12/05/47			2	1FE	9,860,092	104.6380	10,387,365	9,927,000	9,862,670		1,269			3.800	3.838	JD	27,244	377,226	11/30/2017	12/05/2047
645869-E#-1	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS				1	12,000,000	99.4200	11,930,400	12,000,000	12,000,000					3.630	3.630	JD	12,100	435,600	06/21/2016	06/21/2046
645869-F*-4	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS				1	7,000,000	103.0890	7,216,230	7,000,000	7,000,000					4.010	4.010	MN	38,986	280,700	05/11/2018	05/11/2048
646025-C#-1	New Jersey Resources NJRC 3.29 7/17/29				2	15,000,000	100.6470	15,097,050	15,000,000	15,000,000					3.290	3.290	JJ			08/15/2019	07/17/2029
646025-C*-5	New Jersey Resources NEW JERSEY RESOURCES				2	7,000,000	102.8520	7,199,640	7,000,000	7,000,000					3.540	3.540	FA	93,613	247,800	08/18/2016	08/18/2026

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
646025-C@-3	New Jersey Resources NEW JERSEY RESOURCES CORP			1	2	8,000,000	104.6270	8,370,160	8,000,000	8,000,000					3.960	3.960	JD	20,240	316,800	06/08/2018	06/08/2028
651229-AX-4	NEWELL BRANDS INC NEWELL BRANDS INC	0		2	3FE	1,164,640	108.3690	1,083,688	1,000,000	1,151,523		(6,757)			5.375	4.063	AO	13,438	53,750	01/03/2018	04/01/2036
651290-AQ-1	NEWFIELD EXPLORATION CO	0			2FE	2,000,000	110.0460	2,200,926	2,000,000	2,000,000					5.625	5.625	JJ	56,250	112,500	06/19/2012	07/01/2024
651639-AN-6	NEWMONT MINING CORP NEM 3 1/2 03/15/22			2	2FE	2,978,970	102.6580	3,079,737	3,000,000	2,994,513		2,351			3.500	3.587	MS	30,917	105,000	08/20/2012	03/15/2022
651639-AP-1	NEWMONT MINING CORP NEM 4 7/8 03/15/42			2	2FE	4,847,450	116.7400	5,836,985	5,000,000	4,868,341		3,151			4.875	5.074	MS	71,771	243,750	05/14/2012	03/15/2042
651639-AT-3	NEWMONT MINING CORP NEM 3.7 03/15/23	LS		2	2FE	337,045	104.6000	354,595	339,000	337,249		204			3.700	3.680	MS	3,693	6,272	08/09/2019	03/15/2023
651639-AT-3	NEWMONT MINING CORP NEM 3.7 03/15/23			2	2FE	26,507,252	104.6000	27,887,459	26,661,000	26,523,267		16,015			3.700	3.680	MS	290,457	493,229	08/09/2019	03/15/2023
651639-AT-3	NEWMONT MINING CORP NEM 3.7 03/15/23	0		2	2FE	9,165,996	104.6000	9,414,018	9,000,000	9,147,404		(18,592)			3.700	3.680	MS	98,050	166,500	08/09/2019	03/15/2023
651639-AW-6	NEWMONT MINING CORP NEM 5 7/8 04/01/35				2FE	17,237,256	127.6490	22,338,540	17,500,000	17,238,547		1,291			5.875	6.025	AO	257,031		12/01/2019	04/01/2035
65339K-AV-2	NEXTERA ENERGY CAPITAL NEXTERA ENERGY CAPITAL	0		2	2FE	3,000,000	103.1350	3,094,050	3,000,000	2,891,757		(50,977)			4.800	3.175	JD	12,000	144,000	10/30/2017	12/01/2077
654106-AD-5	NIKE INC NKE 3 5/8 05/01/43	LS		2	1FE	94,401	109.2020	109,202	100,000	94,958		129			3.625	3.958	MN	604	3,625	01/13/2017	05/01/2043
654106-AD-5	NIKE INC NKE 3 5/8 05/01/43			2	1FE	33,083,004	109.2020	38,269,806	35,045,000	33,278,156		45,369			3.625	3.958	MN	211,730	1,270,381	01/13/2017	05/01/2043
654106-AE-3	NIKE INC NKE 3 7/8 11/01/45	LS		2	1FE	370,650	113.9940	429,755	377,000	371,112		128			3.875	3.972	MN	2,435	14,609	12/12/2016	11/01/2045
654106-AE-3	NIKE INC NKE 3 7/8 11/01/45			2	1FE	29,124,050	113.9940	33,768,295	29,623,000	29,160,327		10,062			3.875	3.972	MN	191,315	1,147,891	12/12/2016	11/01/2045
65473Q-B*-3	NISOURCE FINANCE CORP				2	13,841,500	113.1720	15,844,080	14,000,000	13,929,135		9,672			5.890	5.993	MN	75,588	824,600	06/20/2007	11/28/2025
65486A-AB-9	NLV FINANCIAL CORP 144A				2FE	17,637,129	122.1760	22,740,563	18,613,000	17,807,930		22,460			6.500	6.929	MS	356,232	1,209,845	01/16/2009	03/15/2035
655044-AE-5	NOBLE ENERGY INC NBL 6 03/01/41			2	2FE	14,311,823	119.7760	16,240,374	13,559,000	14,200,875		(16,165)			6.000	5.610	MS	271,180	813,540	07/20/2011	03/01/2041
655044-AG-0	NOBLE ENERGY INC NBL 5 1/4 11/15/43			2	2FE	14,914,500	112.8410	16,926,075	15,000,000	14,923,216		1,577			5.250	5.288	MN	100,625	787,500	11/05/2013	11/15/2043
655664-AP-5	NORDSTROM INC JWN 4 10/15/21	LS		2	2FE	144,751	102.5960	148,764	145,000	144,948		28			4.000	4.021	AO	1,224	5,800	10/05/2011	10/15/2021
655664-AP-5	NORDSTROM INC JWN 4 10/15/21			2	2FE	4,846,649	102.5960	4,981,016	4,855,000	4,853,259		921			4.000	4.021	AO	40,998	194,200	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC JWN 5 01/15/44	LS		2	2FE	335,555	97.1650	315,787	325,000	334,460		(228)			5.000	4.788	JJ	7,493	16,250	08/19/2014	01/15/2044
655664-AR-1	NORDSTROM INC JWN 5 01/15/44			2	2FE	33,829,071	97.1650	31,836,178	32,765,000	33,718,731		(23,018)			5.000	4.788	JJ	755,415	1,638,250	08/19/2014	01/15/2044
655664-AT-7	NORDSTROM INC JWN 4 3/8 04/01/30			2	2FE	9,988,800	101.9340	10,193,440	10,000,000	9,988,800					4.375	4.389	AO	66,840		11/04/2019	04/01/2030
655844-AQ-1	NORFOLK SOUTHERN CORP NSC 7 1/4 02/15/31				2FE	3,174,428	138.1790	3,607,854	2,611,000	2,993,945		(24,460)			7.250	5.472	FA	71,512	189,298	11/17/2010	02/15/2031
655844-AX-6	NORFOLK SOUTHERN CORP NSC 5.64 05/17/29				2FE	13,077,988	121.7860	14,926,104	12,256,000	12,767,179		(41,658)			5.640	5.075	MN	84,485	691,238	04/19/2011	05/17/2029
655844-BM-9	NORFOLK SOUTHERN CORP NSC 3.95 10/01/42			2	2FE	4,738,250	106.0910	5,304,540	5,000,000	4,767,916		5,946			3.950	4.271	AO	49,375	197,500	07/24/2014	10/01/2042
655844-BT-4	NORFOLK SOUTHERN CORP NSC 3.15 06/01/27			2	2FE	9,984,700	104.2360	10,423,610	10,000,000	9,988,213		1,389			3.150	3.168	JD	26,250	315,000	05/22/2017	06/01/2027
656836-AC-7	NA DEVELOPMENT BANK NADB 3.3 12/17/30				1FE	50,000,000	103.8350	51,917,665	50,000,000	50,000,000					3.300	3.300	JD	64,167	1,650,000	12/10/2012	12/17/2030
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH			4	1	6,867,980	104.3790	7,168,729	6,867,980	6,867,980					4.200	4.200	MN	48,076	288,455	10/08/2014	05/01/2030
664397-AM-8	EVERSOURCE ENERGY ES 3.15 01/15/25			2	2FE	14,677,485	102.9860	15,530,349	15,080,000	14,850,090		41,027			3.150	3.482	JJ	219,037	475,020	07/28/2015	01/15/2025
665228-CC-4	NORTHERN ILLINOIS GAS CO SO 5.9 12/01/33				1FE	1,807,245	119.9930	1,799,892	1,500,000	1,736,544		(12,126)			5.900	4.375	JD	7,375	88,500	06/06/2013	12/01/2033
665228-E#-5	NORTHERN ILLINOIS GAS CO NORTHERN ILLINOIS GAS CO	0			1	3,000,000	113.6510	3,409,521	3,000,000	3,000,000					4.080	4.080	FA	45,900	122,400	08/03/2018	08/16/2039
665228-G*-7	NORTHERN ILLINOIS GAS CO NORTH ILL GAS CO				1Z	17,000,000	99.9910	16,998,470	17,000,000	17,000,000					2.800	2.800	AO	80,656		10/30/2019	10/30/2034
665772-CA-5	NORTHERN STATES PWR-MINN XEL 5 1/4 07/15/35				1FE	10,052,503	122.0840	11,470,994	9,396,000	9,958,996		(25,137)			5.250	4.693	JJ	227,462	493,290	03/03/2017	07/15/2035
665772-CB-3	NORTHERN STATES PWR-MINN XEL 6 1/4 06/01/36	LS			1FE	11,519,383	137.4070	13,603,273	9,900,000	11,159,295		(48,118)			6.250	5.097	JD	51,563	618,750	12/01/2010	06/01/2036
665772-CB-3	NORTHERN STATES PWR-MINN XEL 6 1/4 06/01/36				1FE	116,357	137.4070	137,407	100,000	112,720		(486)			6.250	5.097	JD	521	6,250	12/01/2010	06/01/2036
665772-CC-1	NORTHERN STATES PWR-MINN XEL 6.2 07/01/37				1FE	2,084,130	138.5200	2,493,358	1,800,000	2,025,616		(7,830)			6.200	5.108	JJ	55,800	111,600	11/17/2010	07/01/2037
665772-CE-7	NORTHERN STATES PWR-MINN XEL 5.35 11/01/39				1FE	3,212,654	130.3900	4,042,078	3,100,000	3,192,862		(2,657)			5.350	5.108	MN	27,642	165,850	11/17/2010	11/01/2039
665772-CG-2	NORTHERN STATES PWR-MINN XEL 4.85 08/15/40			2	1FE	9,733,571	117.3220	11,765,060	10,028,000	9,781,991		6,667			4.850	5.043	FA	183,735	486,358	06/15/2011	08/15/2040
665772-CJ-6	NORTHERN STATES PWR-MINN XEL 3.4 08/15/42			2	1FE	4,442,550	104.0540	5,202,710	5,000,000	4,506,365		13,098			3.400	4.072	FA	64,222	170,000	09/11/2014	08/15/2042
665789-AW-3	NORTHERN STATES PWR-WISC XEL 6 3/8 09/01/38				1FE	2,079,474	137.1830	2,386,982	1,740,000	2,014,265		(8,673)			6.375	5.060	MS	36,975	110,925	10/29/2010	09/01/2038
665789-BA-0	NORTHERN STATES PWR-WISC BASIC	0		2	1FE	4,981,450	112.3640	5,618,217	5,000,000	4,981,805		300			4.200	4.222	MS	70,000	203,583	09/05/2018	09/01/2048
665859-AP-9	NORTHERN TRUST CORP NTRS 3.95 10/30/25	LS			1FE	19,005	107.7080	20,465	19,000	19,003					3.950	3.947	AO	127	751	11/20/2013	10/30/2025
665859-AP-9	NORTHERN TRUST CORP NTRS 3.95 10/30/25				1FE	43,187,745	107.7080	46,504,092	43,176,000	43,182,269		(957)			3.950	3.947	AO	288,979	1,705,452	11/20/2013	10/30/2025
665876-C#-3	NORTHERN UTILITIES INC NORTHERN UTILITIES INC				2	2,000,000	103.1880	2,063,760	2,000,000	2,000,000					4.320	4.320	MN	14,400	86,400	11/01/2017	11/01/2047
665876-C@-5	NORTHERN UTILITIES INC NORTHERN UTILITIES INC				2	3,000,000	102.4850	3,074,550	3,000,000	3,000,000					3.520	3.520	MN	17,600	105,600	11/01/2017	11/01/2027
666807-BD-3	NORTHROP GRUMMAN CORP NOC 5.05 11/15/40				2FE	15,964,940	122.0220	19,523,552	16,000,000	15,970,819		770			5.050	5.064	MN	103,244	808,000	07/14/2011	11/15/2040
666807-BG-6	NORTHROP GRUMMAN CORP NOC 3 1/4 08/01/23				2FE	14,919,300	103.9930	15,599,010	15,000,000	14,968,798		8,073			3.250	3.312	FA	203,125	487,500	05/28/2013	08/01/2023

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP	0		2	2FE	3,695,578	107.4170	4,296,700	4,000,000	3,706,060		6,304			3.850	4.331	AO	32,511	154,000	08/28/2018	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP NOC 3.2 02/01/27			2	2FE	8,985,510	104.0680	9,366,111	9,000,000	8,989,787		1,265			3.200	3.218	FA	120,000	288,000	11/28/2016	02/01/2027
666807-BP-6	NORTHROP GRUMMAN CORP NOC 4.03 10/15/47	LS		2	2FE	96,849	111.3690	108,028	97,000	96,855		3			4.030	4.039	AO	825	3,909	10/10/2017	10/15/2047
666807-BP-6	NORTHROP GRUMMAN CORP NOC 4.03 10/15/47			2	2FE	9,887,551	111.3690	11,028,892	9,903,000	9,888,190		285			4.030	4.039	AO	84,253	399,091	10/10/2017	10/15/2047
666807-BP-6	NORTHROP GRUMMAN CORP NOC 4.03 10/15/47	0		2	2FE	998,440	111.3690	1,113,692	1,000,000	998,505		29			4.030	4.039	AO	8,508	40,300	10/10/2017	10/15/2047
667274-AA-2	NORTHWELL HEALTHCARE INC NSHRLI 3.979 11/01/46			2	1FE	8,000,000	102.6030	8,208,200	8,000,000	8,000,000					3.979	3.979	MN	53,053	318,320	09/20/2016	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC			2	1FE	10,000,000	107.7350	10,773,500	10,000,000	10,000,000					4.260	4.260	MN	71,000	426,000	09/19/2017	11/01/2047
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC	0		2	1FE	500,000	107.7350	538,675	500,000	500,000					4.260	4.260	MN	3,550	21,300	09/19/2017	11/01/2047
668074-AU-1	NORTHWESTERN CORP NWE 4.176 11/15/44			2	1FE	40,000,000	110.1550	44,061,800	40,000,000	40,000,000					4.176	4.176	MN	213,440	1,670,400	11/05/2014	11/15/2044
66989H-AH-1	NOVARTIS CAPITAL CORP NOVNVX 4.4 05/06/44				1FE	75,064,550	121.5740	89,964,760	74,000,000	74,991,908		(24,141)			4.400	4.309	MN	497,444	3,256,000	03/21/2017	05/06/2044
67021C-AF-4	NSTAR ELECTRIC CO ES 5 1/2 03/15/40				1FE	5,382,450	127.8200	6,390,980	5,000,000	5,315,646		(8,883)			5.500	5.000	MS	80,972	275,000	10/27/2010	03/15/2040
67021C-AK-3	NSTAR ELECTRIC CO ES 3 1/4 11/15/25			2	1FE	10,958,040	104.2640	11,469,073	11,000,000	10,973,646		3,978			3.250	3.295	MN	45,681	357,500	12/08/2015	11/15/2025
670346-AH-8	NUCOR CORP NUE 6.4 12/01/37				1FE	22,235,737	135.3150	28,839,622	21,313,000	22,052,185		(26,077)			6.400	6.063	JD	113,669	1,364,032	11/16/2010	12/01/2037
670346-AL-9	NUCOR CORP NUE 4 1/8 09/15/22			2	1FE	7,199,089	104.8820	7,168,698	6,835,000	6,946,485		(42,712)			4.125	3.428	MS	83,017	281,944	07/19/2013	06/15/2022
670346-AM-7	NUCOR CORP NUE 4 08/01/23			2	1FE	9,992,600	105.8490	10,584,920	10,000,000	9,997,016		760			4.000	4.009	FA	166,667	400,000	07/24/2013	08/01/2023
670346-AQ-8	NUCOR CORP NUE 4.4 05/01/48			2	2FE	5,957,400	113.5100	6,810,570	6,000,000	5,958,632		719			4.400	4.443	MN	44,000	264,000	04/23/2018	05/01/2048
67066G-AE-4	NVIDIA CORP NVDA 3.2 09/16/26			2	1FE	35,015,070	104.6220	36,617,770	35,000,000	35,010,548		(1,478)			3.200	3.195	MS	326,667	1,120,000	09/21/2016	09/16/2026
67103H-AA-5	O'REILLY AUTOMOTIVE INC ORLY 4 7/8 01/14/21			2	2FE	12,357,225	102.1930	12,774,075	12,500,000	12,481,611		16,866			4.875	5.023	JJ	282,682	609,375	02/08/2011	01/14/2021
67103H-AE-7	O'REILLY AUTOMOTIVE INC ORLY 3.55 03/15/26			2	2FE	9,031,160	105.3120	9,478,071	9,000,000	9,020,345		(3,000)			3.550	3.508	MS	94,075	319,500	03/10/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC ORLY 3.6 09/01/27			2	2FE	9,984,000	106.8450	10,684,520	10,000,000	9,987,386		1,404			3.600	3.619	MS	120,000	360,000	08/10/2017	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC ORLY 4.35 06/01/28			2	2FE	13,463,820	111.4340	15,043,563	13,500,000	13,468,883		2,998			4.350	4.383	JD	48,938	587,250	05/10/2018	06/01/2028
67105@-AF-8	OSI GROUP LLC OSI GROUP LLC			4	2PL	15,000,000	106.6040	15,990,600	15,000,000	15,000,000					4.350	4.350	MS	179,438	667,500	03/22/2018	03/22/2028
674599-CG-8	OCCIDENTAL PETROLEUM COR OXY 3 1/2 06/15/25			2	2FE	6,980,840	103.1440	7,220,066	7,000,000	6,988,593		1,865			3.500	3.533	JD	10,889	245,000	09/29/2015	06/15/2025
674599-CL-7	OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47			2	2FE	4,988,800	97.0790	4,853,925	5,000,000	4,990,239		193			4.100	4.149	FA	77,444	205,000	11/02/2016	02/15/2047
674599-CL-7	OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47	0		2	2FE	1,174,400	97.0790	1,178,533	1,214,000	1,174,426		26			4.100	4.149	FA	18,804		12/23/2019	02/15/2047
674599-CN-3	OCCIDENTAL PETROLEUM COR OXY 4.2 03/15/48	LS		2	2FE	136,995	99.1410	136,814	138,000	137,029		18			4.200	4.243	MS	1,707	5,796	02/28/2018	03/15/2048
674599-CN-3	OCCIDENTAL PETROLEUM COR OXY 4.2 03/15/48			2	2FE	4,826,605	99.1410	4,820,216	4,862,000	4,827,802		620			4.200	4.243	MS	60,127	204,204	02/28/2018	03/15/2048
674599-DA-0	OCCIDENTAL PETROLEUM COR OXY 3.45 07/15/24			2	2FE	7,625,147	101.7470	8,139,736	8,000,000	7,645,050		19,903			3.450	4.524	JJ	127,267		09/18/2019	07/15/2024
674599-DD-4	OCCIDENTAL PETROLEUM COR BASIC	0			2FE	3,443,743	130.3630	3,438,975	2,638,000	3,427,937		(15,807)			7.500	4.159	MN	32,975	98,925	09/18/2019	05/01/2031
674599-DF-9	OCCIDENTAL PETROLEUM COR OXY 6.45 09/15/36				2FE	11,532,058	121.9200	12,192,020	10,000,000	11,515,565		(16,493)			6.450	5.092	MS	189,917		09/18/2019	09/15/2036
674599-DK-8	OCCIDENTAL PETROLEUM COR OXY 4 1/2 07/15/44			2	2FE	14,957,685	100.1070	15,016,050	15,000,000	14,958,702		1,017			4.500	4.519	JJ	311,250		09/18/2019	07/15/2044
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY			4	2	5,917,092	98.4200	5,823,602	5,917,092	5,917,092					3.390	3.414	MON	8,915	257,753	09/30/2016	08/15/2036
675232-AA-0	OCEANEERING INTL INC OII 4.65 11/15/24			2	3FE	19,922,800	97.7870	19,557,440	20,000,000	19,957,779		7,547			4.650	4.699	MN	118,833	930,000	11/18/2014	11/15/2024
675553-AA-9	OCHSNER CLINIC FOUNDATIO OSCFND 5.897 05/15/45			2	1FE	30,000,000	132.9920	39,897,480	30,000,000	30,000,000					5.897	5.897	MN	226,052	1,769,100	06/17/2015	05/15/2045
677052-AA-0	OGLETHORPE POWER CORP OGLETH 5 3/8 11/01/40	LS			2FE	86,999	120.7820	102,665	85,000	86,677		(44)			5.375	5.218	MN	761	4,569	08/29/2011	11/01/2040
677052-AA-0	OGLETHORPE POWER CORP OGLETH 5 3/8 11/01/40				2FE	25,001,439	120.7820	29,503,395	24,427,000	24,909,007		(12,699)			5.375	5.218	MN	218,825	1,312,951	08/29/2011	11/01/2040
67740Q-AG-1	OHIO NAT FINANCIAL SRVS OHNAT 6 5/8 05/01/31				2FE	3,987,640	109.2620	4,370,496	4,000,000	3,991,188		508			6.625	6.653	MN	44,167	265,000	04/19/2011	05/01/2031
677415-CF-6	OHIO POWER COMPANY AEP 6.6 02/15/33				1FE	2,107,620	136.4360	2,728,718	2,000,000	2,078,588		(3,802)			6.600	6.159	FA	49,867	132,000	02/18/2010	02/15/2033
678858-BC-4	OKLAHOMA GAS & ELECTRIC OGE 6 1/2 04/15/28				1FE	404,120	122.9360	438,883	357,000	384,516		(2,580)			6.500	5.337	AO	4,899	23,205	08/03/2010	04/15/2028
678858-BF-7	OKLAHOMA GAS & ELECTRIC OGE 5 3/4 01/15/36				1FE	2,243,832	118.8940	2,671,553	2,247,000	2,244,662		87			5.750	5.760	JJ	59,577	129,203	05/26/2010	01/15/2036
678858-BH-3	OKLAHOMA GAS & ELECTRIC OGE 6.45 02/01/38	LS			1FE	23,368	134.9410	25,639	19,000	22,846		(132)			6.450	4.767	FA	511	1,226	09/15/2015	02/01/2038
678858-BH-3	OKLAHOMA GAS & ELECTRIC OGE 6.45 02/01/38				1FE	12,275,732	134.9410	13,468,471	9,981,000	12,001,544		(69,180)			6.450	4.767	FA	268,239	643,775	09/15/2015	02/01/2038
678858-BL-4	OKLAHOMA GAS & ELECTRIC OGE 5.85 06/01/40				1FE	4,967,900	127.9730	6,398,670	5,000,000	4,972,901		672			5.850	5.896	JD	24,375	292,500	06/03/2010	06/01/2040
678858-BR-1	OKLAHOMA GAS & ELECTRIC OGE 4.15 04/01/47			2	1FE	14,989,800	108.2920	16,243,845	15,000,000	14,990,319		189			4.150	4.154	AO	155,625	622,500	03/28/2017	04/01/2047
679574-A@-2	OLD DOMINION ELECTRIC			4	1	15,000,000	115.0130	17,251,950	15,000,000	15,000,000					5.540	5.541	JD	69,250	831,000	04/07/2011	12/01/2040
679574-C@-0	OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP			4	1	11,700,000	100.7540	11,788,218	11,700,000	11,700,000					3.330	3.330	JD	32,468	389,610	07/06/2017	12/01/2037
680223-AJ-3	OLD REPUBLIC INTL CORP ORI 4 7/8 10/01/24	LS		2	2FE	182,081	109.4520	200,297	183,000	182,510		90			4.875	4.939	AO	2,230	8,921	09/22/2014	10/01/2024
680223-AJ-3	OLD REPUBLIC INTL CORP ORI 4 7/8 10/01/24			2	2FE	9,767,719	109.4520	10,744,883	9,817,000	9,790,690		4,805			4.875	4.939	AO	119,645	478,579	09/22/2014	10/01/2024

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
681919-AZ-9	OMNICOM GROUP INC OMC 3 5/8 05/01/22				2FE	25,123,560	103.4450	24,826,704	24,000,000	24,320,449		(130,667)			3.625	3.028	MN	145,000	870,000	01/28/2016	05/01/2022
68217F-AA-0	OMNICOM GROUP INC OMC 3.6 04/15/26			2	2FE	10,771,750	105.2050	11,572,572	11,000,000	10,818,140		25,067			3.600	3.899	AO	83,600	396,000	02/15/2018	04/15/2026
68233D-AP-2	ONCOR ELECTRIC DELIVERY ONCRTX 7 1/4 01/15/33	LS			1FE	24,924	145.5050	29,101	20,000	23,539		(184)			7.250	5.348	JJ	669	1,450	09/07/2010	01/15/2033
68233D-AP-2	ONCOR ELECTRIC DELIVERY ONCRTX 7 1/4 01/15/33				1FE	3,288,722	145.5050	3,839,874	2,639,000	3,105,917		(24,246)			7.250	5.348	JJ	88,223	191,328	09/07/2010	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY ONCRTX 7 05/01/32				1FE	2,564,599	142.1340	3,004,713	2,114,000	2,430,532		(17,768)			7.000	5.328	MN	24,663	147,980	09/07/2010	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY ONCRTX 5 1/4 09/30/40				1FE	11,168,533	127.7640	14,181,815	11,100,000	11,159,273		(1,591)			5.250	5.207	MS	147,306	582,750	04/25/2012	09/30/2040
68233J-AR-5	ONCOR ELECTRIC DELIVERY ONCRTX 4.1 06/01/22			2	1FE	18,968,343	104.3830	19,832,770	19,000,000	18,991,273		3,348			4.100	4.120	JD	64,917	779,000	08/29/2012	06/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY ONCRTX 5.3 06/01/42	LS		2	1FE	105,136	129.8680	129,868	100,000	104,450		(110)			5.300	4.965	JD	442	5,300	08/29/2012	06/01/2042
68233J-AS-3	ONCOR ELECTRIC DELIVERY ONCRTX 5.3 06/01/42			2	1FE	4,468,300	129.8680	5,519,369	4,250,000	4,439,115		(4,691)			5.300	4.965	JD	18,771	225,250	08/29/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY ONCRTX 4.55 12/01/41			2	1FE	2,808,537	118.0540	3,541,608	3,000,000	2,834,650		4,101			4.550	4.965	JD	11,375	136,500	08/29/2012	12/01/2041
682441-AA-8	ONEAMERICA FINL PARTNERS ONEAM 7 10/15/33				1FE	18,989,883	130.6630	24,294,172	18,593,000	18,853,197		(14,244)			7.000	6.825	AO	274,763	1,301,510	05/07/2009	10/15/2033
68245J-AB-6	ONEBEACON US HOLDINGS OB 4.6 11/09/22				1FE	30,076,150	103.4250	31,027,440	30,000,000	30,025,437		(8,217)			4.600	4.568	MN	199,333	1,380,000	12/12/2012	11/09/2022
682680-AB-9	ONEOK INC OKE 6 7/8 09/30/28				2FE	531,965	117.3120	586,561	500,000	519,721		(1,648)			6.875	6.282	AO	8,594	34,375	05/24/2010	09/30/2028
682680-AN-3	ONEOK INC OKE 6 06/15/35				2FE	9,773,364	116.6050	13,086,579	11,223,000	10,072,308		37,081			6.000	7.075	JD	29,928	673,380	01/06/2009	06/15/2035
682680-AW-3	ONEOK INC BASIC	0		2	2FE	1,993,740	108.4600	2,169,205	2,000,000	1,994,152		412			4.350	4.389	MS	25,617	43,983	03/11/2019	03/15/2029
68268N-AC-7	ONEOK PARTNERS LP OKE 6.65 10/01/36				2FE	3,680,664	126.3560	5,066,872	4,010,000	3,732,737		6,902			6.650	7.342	AO	66,666	266,665	04/06/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP OKE 6.85 10/15/37				2FE	2,522,505	128.4710	4,066,104	3,165,000	2,615,745		12,501			6.850	8.798	AO	45,769	216,803	01/06/2009	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP OKE 3 3/8 10/01/22			2	2FE	4,703,450	102.9170	5,145,855	5,000,000	4,900,055		33,650			3.375	4.152	AO	42,188	168,750	06/20/2013	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP OKE 5 09/15/23	LS		2	2FE	1,419,432	108.3880	1,539,111	1,420,000	1,419,760		58			5.000	5.005	MS	20,906	71,000	09/09/2013	09/15/2023
68268N-AL-7	ONEOK PARTNERS LP OKE 5 09/15/23			2	2FE	8,576,568	108.3880	9,299,699	8,580,000	8,578,547		349			5.000	5.005	MS	126,317	429,000	09/09/2013	09/15/2023
68389X-AE-5	ORACLE CORP ORCL 6 1/2 04/15/38				1FE	15,340,900	143.8900	21,583,455	15,000,000	15,278,581		(7,931)			6.500	6.327	AO	205,833	975,000	05/26/2009	04/15/2038
68389X-AV-7	ORACLE CORP ORCL 4.3 07/08/34			2	1FE	6,094,260	116.8770	7,012,632	6,000,000	6,075,179		(3,876)			4.300	4.181	JJ	123,983	258,000	07/24/2014	07/08/2034
68389X-BE-4	ORACLE CORP ORCL 3.9 05/15/35			2	1FE	4,966,250	111.3560	5,567,785	5,000,000	4,971,968		1,304			3.900	3.949	MN	24,917	195,000	04/28/2015	05/15/2035
68389X-BH-7	ORACLE CORP ORACLE CORPORATION	0		2	1FE	4,999,250	109.8920	5,494,622	5,000,000	4,999,380		26			3.850	3.851	JJ	88,764	192,500	06/29/2016	07/15/2036
68389X-BQ-7	ORACLE CORP ORCL 4 11/15/47			2	1FE	14,892,800	111.8980	16,784,700	15,000,000	14,896,978		1,968			4.000	4.041	MN	76,667	600,000	02/20/2018	11/15/2047
684065-BJ-3	ORANGE & ROCKLAND UTILIT ED 4.95 07/01/45			2	1FE	34,787,900	119.2720	41,745,165	35,000,000	34,804,305		3,744			4.950	4.989	JJ	866,250	1,732,500	06/15/2015	07/01/2045
68964*-AJ-0	OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY				2	16,000,000	100.6970	16,111,520	16,000,000	16,000,000					4.070	4.070	FA	260,480	651,200	02/07/2018	02/07/2048
68964*-AL-5	OTTER TAIL POWER COMPANY OTTER TAIL 10/10/39				2Z	8,000,000	102.4840	8,198,720	8,000,000	8,000,000					3.520	3.520	AO	63,360		10/10/2019	10/10/2039
689648-D@-9	OTTER TAIL POWER CO OTTER TAIL CORPORATION				2	12,000,000	101.6750	12,201,000	12,000,000	12,000,000					3.550	3.550	JD	18,933	426,000	12/13/2016	12/15/2026
690742-AD-3	OWENS CORNING OC 4.2 12/15/22			2	2FE	16,708,665	104.7840	17,289,278	16,500,000	16,566,032		(22,526)			4.200	4.043	JD	30,800	693,000	10/17/2012	12/15/2022
690742-AF-8	OWENS CORNING OC 3.4 08/15/26			2	2FE	2,987,610	101.3480	3,040,449	3,000,000	2,991,358		1,143			3.400	3.449	FA	38,533	102,000	08/03/2016	08/15/2026
690742-AG-6	OWENS CORNING OWENS CORNING	0		2	2FE	973,410	95.0600	950,595	1,000,000	974,308		468			4.300	4.463	JJ	19,828	43,000	01/24/2018	07/15/2047
690742-AH-4	OWENS CORNING OWENS CORNING	0		2	2FE	1,970,800	96.8460	1,936,912	2,000,000	1,971,751		495			4.400	4.489	JJ	36,911	88,000	01/23/2018	01/30/2048
693475-AP-0	PNC FINANCIAL SERVICES PNC 3.9 04/29/24			2	1FE	2,992,110	105.1410	3,154,221	3,000,000	2,996,209		789			3.900	3.932	AO	20,150	117,000	04/23/2014	04/29/2024
693475-AT-2	PNC FINANCIAL SERVICES PNC 3.15 05/19/27	LS		2	1FE	147,698	103.3940	153,023	148,000	147,768		27			3.150	3.174	MN	544	4,662	05/16/2017	05/19/2027
693475-AT-2	PNC FINANCIAL SERVICES PNC 3.15 05/19/27			2	1FE	14,821,702	103.3940	15,356,047	14,852,000	14,828,735		2,756			3.150	3.174	MN	54,581	467,838	05/16/2017	05/19/2027
69349L-AK-4	PNC BANK NA PNC 2.95 01/30/23			2	1FE	36,367,030	102.0650	37,764,013	37,000,000	36,773,163		68,465			2.950	3.159	JJ	457,824	1,091,500	08/08/2013	01/30/2023
69349L-AQ-1	PNC BANK NA PNC 4.2 11/01/25			2	1FE	5,213,250	108.7500	5,437,495	5,000,000	5,122,043		(18,679)			4.200	3.725	MN	35,000	210,000	09/15/2014	11/01/2025
693506-BD-8	PPG INDUSTRIES INC	0			1FE	98,774	101.5210	101,521	100,000	99,874		139			3.600	3.748	MN	460	3,600	11/08/2010	11/15/2020
693506-BE-6	PPG INDUSTRIES INC PPG 5 1/2 11/15/40				1FE	11,743,189	119.3740	14,205,482	11,900,000	11,767,575		3,288			5.500	5.591	MN	83,631	654,500	11/09/2010	11/15/2040
693506-BR-7	PPG INDUSTRIES INC PPG 2.8 08/15/29			2	1FE	34,906,200	100.5880	35,205,765	35,000,000	34,909,290		3,090			2.800	2.831	FA	370,222		08/06/2019	08/15/2029
69351U-AM-5	PPL ELECTRIC UTILITIES PPL 6 1/4 05/15/39				1FE	2,182,986	139.7970	2,566,678	1,836,000	2,118,666		(8,497)			6.250	5.000	MN	14,663	114,750	10/13/2010	05/15/2039
69353R-FN-3	PNC BANK NA BASIC	0		2	1FE	2,000,000	100.0340	2,000,687	2,000,000	2,000,000					2.201	2.763	MJSD	2,690	26,478	06/05/2019	06/10/2021
69353R-FP-8	PNC BANK NA BASIC	0		2	1FE	5,000,000	100.6030	5,030,148	5,000,000	5,000,000					2.232	2.232	JJ	48,980		07/18/2019	07/22/2022
693627-AY-7	DUKE ENERGY INDIANA INC DUK 6.12 10/15/35	LS			1FE	6,888	131.8880	7,913	6,000	6,678		(27)			6.120	5.072	AO	78	367	09/13/2010	10/15/2035
693627-AY-7	DUKE ENERGY INDIANA INC DUK 6.12 10/15/35				1FE	15,490,367	131.8880	17,797,021	13,494,000	15,018,344		(61,807)			6.120	5.072	AO	174,342	825,833	09/13/2010	10/15/2035
694308-GM-3	PACIFIC GAS & ELECTRIC BASIC	0			6FE	933,507	106.2500	935,000	880,000	933,482		(25)			6.350	5.803	FA	21,110		12/23/2019	02/15/2038
694476-AC-6	PACIFIC LIFECORP PACLIF 6 02/10/20				1FE	2,120,936	100.2990	1,989,930	1,984,000	1,986,097		(19,020)			6.000	5.000	FA	46,624	119,040	07/07/2011	02/10/2020

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694476-AD-4	PACIFIC LIFECORP PACLIF 5 1/8 01/30/43				1FE	11,572,960	116.3700	12,800,689	11,000,000	11,515,159		(12,135)			5.125	4.787	JJ	236,462	563,750	09/22/2014	01/30/2043
695114-BX-5	PACIFICORP BRKHEC 5.9 08/15/34				1FE	10,756,300	126.4770	12,647,650	10,000,000	10,565,472		(25,010)			5.900	5.338	FA	222,889	590,000	07/08/2010	08/15/2034
695114-BZ-0	PACIFICORP BRKHEC 5 1/4 06/15/35				1FE	1,785,101	123.3540	2,138,958	1,734,000	1,773,330		(1,649)			5.250	5.037	JD	4,046	91,035	05/27/2011	06/15/2035
695114-CD-8	PACIFICORP BRKHEC 5 3/4 04/01/37				1FE	2,716,506	130.8180	3,231,214	2,470,000	2,664,257		(6,922)			5.750	5.061	AO	35,506	142,025	10/15/2010	04/01/2037
695114-CG-1	PACIFICORP BRKHEC 6 1/4 10/15/37				1FE	1,934,295	140.1860	2,313,069	1,650,000	1,876,205		(7,689)			6.250	5.071	AO	21,771	103,125	10/15/2010	10/15/2037
695114-CJ-5	PACIFICORP BRKHEC 6.35 07/15/38				1FE	6,180,362	140.5330	8,474,158	6,030,000	6,152,821		(3,477)			6.350	6.164	JJ	176,562	382,905	04/03/2009	07/15/2038
695156-AR-0	PACKAGING CORP OF AMERIC PKG 3.65 09/15/24	LS		2	2FE	219,259	104.7940	225,306	215,000	217,638		(539)			3.650	3.352	MS	2,311	7,848	11/09/2016	09/15/2024
695156-AR-0	PACKAGING CORP OF AMERIC PKG 3.65 09/15/24			2	2FE	3,859,981	104.7940	3,966,442	3,785,000	3,831,449		(9,486)			3.650	3.352	MS	40,678	138,153	11/09/2016	09/15/2024
701094-AL-8	PARKER-HANNIFIN CORP PH 4.1 03/01/47			2	2FE	9,959,453	108.4520	10,845,180	10,000,000	9,961,490		758			4.100	4.124	MS	136,667	410,000	12/13/2017	03/01/2047
70109H-AJ-4	PARKER-HANNIFIN CORP PH 6 1/4 05/15/38				2FE	4,869,146	132.7460	5,449,223	4,105,000	4,717,014		(19,959)			6.250	5.000	MN	32,783	256,563	09/10/2010	05/15/2038
70109H-AM-7	PARKER-HANNIFIN CORP PH 4.2 11/21/34			2	2FE	35,386,950	110.6820	38,738,735	35,000,000	35,311,255		(16,393)			4.200	4.115	MN	163,333	1,470,000	01/08/2015	11/21/2034
70202#-AF-2	PARSONS CORP				2	15,000,000	105.2680	15,790,200	15,000,000	15,000,000					5.130	5.130	JJ	354,825	769,500	07/01/2014	07/15/2026
70213B-AB-7	PARTNERRE FINANCE B LLC PRE 3.7 07/02/29	LS		2	1FE	99,783	103.9480	103,948	100,000	99,794		11			3.700	3.726	JJ	1,973		06/12/2019	07/02/2029
70213B-AB-7	PARTNERRE FINANCE B LLC PRE 3.7 07/02/29			2	1FE	24,845,967	103.9480	25,883,102	24,900,000	24,848,670		2,703			3.700	3.726	JJ	491,360		06/12/2019	07/02/2029
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28	LS		2	2FE	1,293,097	96.5920	1,249,898	1,294,000	1,293,239		87			3.950	3.959	FA	21,297	51,113	09/07/2018	02/01/2028
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28			2	2FE	8,699,923	96.5920	8,409,282	8,706,000	8,700,883		584			3.950	3.959	FA	143,286	343,887	09/07/2018	02/01/2028
70432*-AB-7	PAYCHEX INC PAYCHEX INC				2	14,000,000	106.6750	14,934,500	14,000,000	14,000,000					4.250	4.250	MS	178,500	297,500	03/13/2019	03/13/2029
705322-AJ-4	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22			4	1FE	3,112,770	110.6270	3,615,281	3,268,000	3,227,519		10,111			5.952	6.656	MN	24,854	194,511	06/22/2009	11/15/2022
705322-AK-1	PEDERNALES ELECTRIC COOP PEDELC 6.202 11/15/32			4	1FE	27,204,424	120.0520	29,262,699	24,375,000	26,232,028		(169,891)			6.202	5.092	MN	193,166	1,511,738	06/25/2013	11/15/2032
708696-BX-6	PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC CO	O		2	2FE	2,011,700	107.1700	2,143,393	2,000,000	2,008,091		(1,402)			4.150	4.061	AO	17,522	83,000	01/26/2017	04/15/2025
709599-AH-7	PENSKE TRUCK LEASING/PTL PENSKE 4 7/8 07/11/22				2FE	2,995,650	106.3140	3,189,423	3,000,000	2,998,733		460			4.875	4.893	JJ	69,063	146,250	09/06/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING/PTL PENSKE 4 1/4 01/17/23				2FE	12,646,050	105.3920	13,174,013	12,500,000	12,552,461		(15,872)			4.250	4.102	JJ	242,014	531,250	03/10/2016	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING/PTL PENSKE 3 3/8 02/01/22			2	2FE	1,999,140	102.1130	2,042,258	2,000,000	1,999,722		127			3.375	3.382	FA	28,125	67,500	01/26/2015	02/01/2022
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26			2	2FE	21,033,500	102.1300	21,447,363	21,000,000	21,032,493		(1,905)			3.400	3.374	MN	91,233	612,000	06/26/2019	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING/PTL PENSKE 4.2 04/01/27			2	2FE	6,990,270	106.8060	7,476,427	7,000,000	6,992,649		851			4.200	4.217	AO	73,500	294,000	03/13/2017	04/01/2027
709599-AZ-7	PENSKE TRUCK LEASING/PTL PENSKE 3.95 03/10/25			2	2FE	4,980,600	105.8050	5,290,265	5,000,000	4,985,128		2,529			3.950	4.014	MS	60,896	197,500	03/05/2018	03/10/2025
711123-C@-6	PEOPLE'S GAS LIGHT & COKE CO				1	25,000,000	104.8940	26,223,500	25,000,000	25,000,000					4.210	4.210	MN	175,417	1,052,500	11/03/2014	11/01/2044
712704-AA-3	PEOPLE'S UNITED FIN INC PBCT 3.65 12/06/22	LS		2	2FE	44,851	103.9080	46,758	45,000	44,950		16			3.650	3.690	JD	114	1,643	12/03/2012	12/06/2022
712704-AA-3	PEOPLE'S UNITED FIN INC PBCT 3.65 12/06/22			2	2FE	24,872,149	103.9080	25,930,142	24,955,000	24,927,515		8,726			3.650	3.690	JD	63,254	910,858	12/03/2012	12/06/2022
713448-BP-2	PEPSICO INC PEP 5 1/2 01/15/40	LS			1FE	590,224	133.5600	733,245	549,000	583,090		(971)			5.500	5.006	JJ	13,923	30,195	06/02/2011	01/15/2040
713448-BP-2	PEPSICO INC PEP 5 1/2 01/15/40				1FE	24,088,439	133.5600	29,925,476	22,406,000	23,797,312		(39,640)			5.500	5.006	JJ	568,241	1,232,330	06/02/2011	01/15/2040
713448-BS-6	PEPSICO INC PEP 4 7/8 11/01/40	LS			1FE	97,874	125.0600	125,060	100,000	98,227		47			4.875	5.013	MN	813	4,875	05/27/2011	11/01/2040
713448-BS-6	PEPSICO INC PEP 4 7/8 11/01/40				1FE	22,902,436	125.0600	29,264,087	23,400,000	22,985,016		11,103			4.875	5.013	MN	190,125	1,140,750	05/27/2011	11/01/2040
713448-DV-7	PEPSICO INC PEP 4 05/02/47	LS		2	1FE	9,857,133	115.6780	11,452,112	9,900,000	9,859,217		808			4.000	4.025	MN	64,900	396,000	04/27/2017	05/02/2047
713448-DV-7	PEPSICO INC PEP 4 05/02/47			2	1FE	99,567	115.6780	115,678	100,000	99,588		8			4.000	4.025	MN	656	4,000	04/27/2017	05/02/2047
713448-EH-7	PEPSICO INC PEP 5 1/2 05/15/35				1FE	2,067,157	130.5420	2,610,846	2,000,000	2,064,622		(2,535)			5.500	5.192	MN	14,056	110,000	01/04/2019	05/15/2035
716743-AJ-8	PETRONAS CAPITAL LTD PETMK 3 1/2 03/18/25				1FE	14,868,750	104.7300	15,709,560	15,000,000	14,925,761		12,728			3.500	3.605	MS	150,208	525,000	03/11/2015	03/18/2025
717081-DK-6	PFIZER INC PFE 4.4 05/15/44				1FE	3,329,918	119.5740	3,886,152	3,250,000	3,322,040		(1,660)			4.400	4.253	MN	18,272	143,000	09/10/2014	05/15/2044
717081-DT-7	PFIZER INC PFE 5.6 09/15/40				1FE	14,766,470	132.1930	19,408,503	14,682,000	14,758,228		(1,974)			5.600	5.557	MS	242,090	822,192	10/05/2015	09/15/2040
717081-EM-1	PFIZER INC BASIC	O			1FE	1,994,460	102.0770	2,041,536	2,000,000	1,996,806		1,806			3.000	3.097	MS	17,667	61,333	09/11/2018	09/15/2021
718172-AC-3	PHILIP MORRIS INTL INC PM 6 3/8 05/16/38				1FE	21,560,750	139.0630	27,812,640	20,000,000	21,262,699		(38,808)			6.375	5.806	MN	159,375	1,275,000	11/23/2010	05/16/2038
718172-AM-1	PHILIP MORRIS INTL INC PM 4 3/8 11/15/41				1FE	13,005,458	110.8940	13,418,198	12,100,000	12,995,283		(10,175)			4.375	3.870	MN	67,642	264,688	07/31/2019	11/15/2041
718172-AW-9	PHILIP MORRIS INTL INC PM 4 1/8 03/04/43				1FE	14,579,550	107.9390	16,190,865	15,000,000	14,634,455		9,071			4.125	4.292	MS	201,094	618,750	02/26/2013	03/04/2043
718172-BQ-1	PHILIP MORRIS INTL INC PM 3 3/8 08/11/25	LS		2	1FE	99,028	105.1260	105,126	100,000	99,414		93			3.375	3.491	FA	1,313	3,375	08/04/2015	08/11/2025
718172-BQ-1	PHILIP MORRIS INTL INC PM 3 3/8 08/11/25			2	1FE	9,803,772	105.1260	10,407,454	9,900,000	9,841,951		9,214			3.375	3.491	FA	129,938	334,125	08/04/2015	08/11/2025
718546-AC-8	PHILLIPS 66 PSX 4.3 04/01/22				1FE	22,107,247	104.9100	23,080,200	22,000,000	22,030,433		(12,662)			4.300	4.235	AO	236,500	946,000	01/29/2013	04/01/2022
718546-AH-7	PHILLIPS 66 PSX 5 7/8 05/01/42				1FE	7,614,562	135.2370	9,818,206	7,260,000	7,573,862		(6,993)			5.875	5.535	MN	71,088	426,525	01/29/2013	05/01/2042
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34			2	1FE	8,192,560	116.7850	9,342,760	8,000,000	8,180,464		(8,817)			4.650	4.436	MN	47,533	372,000	07/19/2018	11/15/2034

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718546-AR-5	PHILLIPS 66 PSX 3.9 03/15/28	LS		2	2FE	519,480	108.7690	565,597	520,000	519,567		44			3.900	3.912	MS	5,971	20,280	02/26/2018	03/15/2028
718546-AR-5	PHILLIPS 66 PSX 3.9 03/15/28			2	2FE	9,470,520	108.7690	10,311,263	9,480,000	9,472,114		801			3.900	3.912	MS	108,862	369,720	02/26/2018	03/15/2028
718549-AB-4	PHILLIPS 66 PARTNERS LP PSXP 3.605 02/15/25	LS		2	2FE	885,708	104.3710	924,725	886,000	885,834		29			3.605	3.609	FA	12,066	31,940	02/19/2015	02/15/2025
718549-AB-4	PHILLIPS 66 PARTNERS LP PSXP 3.605 02/15/25			2	2FE	4,112,642	104.3710	4,293,815	4,114,000	4,113,227		135			3.605	3.609	FA	56,028	148,310	02/19/2015	02/15/2025
718549-AC-2	PHILLIPS 66 PARTNERS LP PSXP 4.68 02/15/45			2	2FE	15,168,390	107.8520	16,177,725	15,000,000	15,153,486		(3,311)			4.680	4.610	FA	265,200	702,000	02/19/2015	02/15/2045
718549-AF-5	PHILLIPS 66 PARTNERS LP PSXP 3 3/4 03/01/28	0		2	2FE	996,200	104.0140	1,040,136	1,000,000	996,866		322			3.750	3.795	MS	12,500	37,500	10/10/2017	03/01/2028
720186-AE-5	PIEDMONT NATURAL GAS CO DUK 6 12/19/33				1FE	1,274,068	126.9100	1,478,503	1,165,000	1,245,043		(3,832)			6.000	5.295	JJ	34,950	69,900	09/02/2010	12/19/2033
720186-AG-0	PIEDMONT NATURAL GAS CO DUK 4.65 08/01/43			2	1FE	14,992,800	113.0310	16,954,620	15,000,000	14,993,631		146			4.650	4.653	FA	290,625	697,500	07/29/2013	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS CO DUK 4.1 09/18/34			2	1FE	11,979,120	113.1230	13,574,808	12,000,000	11,982,978		838			4.100	4.113	MS	164,000	492,000	09/15/2014	09/18/2034
720198-AC-4	PIEDMONT OPERATING PARTN PDM 3.4 06/01/23			2	2FE	6,868,750	102.2500	7,157,507	7,000,000	6,928,329		19,328			3.400	3.722	JD	19,833	238,000	10/17/2016	06/01/2023
723787-AK-3	PIONEER NATURAL RESOURCE PXD 3.95 07/15/22			2	2FE	21,037,700	104.0480	20,809,660	20,000,000	20,281,172		(116,407)			3.950	3.308	JJ	364,278	790,000	01/08/2014	07/15/2022
72650R-AR-3	PLAINS ALL AMER PIPELINE PAA 6.65 01/15/37				2FE	3,980,830	117.7890	4,358,182	3,700,000	3,926,714		(7,436)			6.650	6.068	JJ	113,456	246,050	09/17/2010	01/15/2037
72650R-AW-2	PLAINS ALL AMER PIPELINE PAA 5 3/4 01/15/20				2FE	99,523	100.4000	100,400	100,000	99,998		60			5.750	5.813	JJ	2,651	5,750	09/01/2009	01/15/2020
72650R-BB-7	PLAINS ALL AMER PIPELINE PAA 2.85 01/31/23			2	2FE	4,886,000	101.1250	5,056,270	5,000,000	4,960,910		11,900			2.850	3.118	JJ	59,375	142,500	02/20/2013	01/31/2023
72650R-BC-5	PLAINS ALL AMER PIPELINE PAA 4.3 01/31/43			2	2FE	9,992,500	91.2720	9,127,200	10,000,000	9,994,213		144			4.300	4.304	JJ	180,361	430,000	12/03/2012	01/31/2043
73102Q-AA-4	POLAR TANKERS INC COP 5.951 05/10/37			4	1FE	17,753,382	125.1680	21,147,151	16,895,000	17,459,473		(38,368)			5.951	5.530	MN	142,435	1,005,421	09/13/2010	05/10/2037
736508-BP-6	PORTLAND GENERAL ELEC POR 5.81 10/01/37				1FE	4,227,249	123.4550	4,814,757	3,900,000	4,164,654		(8,888)			5.810	5.219	AO	56,648	226,590	06/15/2011	10/01/2037
736508-G*-7	PORTLAND GENERAL ELEC				1	2,000,000	123.7830	2,475,660	2,000,000	2,000,000					6.260	6.260	MN	20,867	125,200	05/21/2006	05/01/2031
736508-G@-5	PORTLAND GENERAL ELEC				1	2,000,000	128.6590	2,573,180	2,000,000	2,000,000					6.310	6.310	MN	21,033	126,200	05/21/2006	05/01/2036
736508-M#-6	PORTLAND GENERAL ELEC				1	15,000,000	107.7600	16,164,000	15,000,000	15,000,000					4.440	4.440	AO	140,600	666,000	10/15/2014	10/15/2046
736508-P#-3	PORTLAND GENERAL ELEC PORTLAND GENERAL ELEC CO				1	5,000,000	102.6110	5,130,550	5,000,000	5,000,000					3.980	3.980	MN	22,111	199,000	11/21/2017	11/21/2047
736508-P@-5	PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC CO				1	10,000,000	102.5470	10,254,700	10,000,000	10,000,000					3.980	3.980	FA	164,728	398,000	08/02/2017	08/03/2048
736508-Q@-4	PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC	0			1	1,000,000	114.1380	1,141,381	1,000,000	1,000,000					4.300	4.300	AO	9,078	21,858	04/12/2019	04/15/2049
737415-AL-3	MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22			2	2FE	9,997,200	103.0350	10,303,470	10,000,000	9,999,158		270			3.375	3.378	JD	28,125	337,500	11/02/2012	12/01/2022
737662-A*-7	POTOMAC EDISON CO				1	15,000,000	107.7080	16,156,200	15,000,000	15,000,000					4.440	4.440	MN	85,100	666,000	11/25/2014	11/15/2044
737679-CZ-1	POTOMAC ELECTRIC POWER EXC 5.4 06/01/35				1FE	3,785,237	120.7860	4,797,620	3,972,000	3,829,552		5,621			5.400	5.754	JD	17,874	214,488	01/04/2010	06/01/2035
737679-DB-3	POTOMAC ELECTRIC POWER EXC 6 1/2 11/15/37				1FE	6,977,170	141.4650	8,487,906	6,000,000	6,786,836		(25,787)			6.500	5.351	MN	49,833	390,000	12/07/2010	11/15/2037
74005P-BD-5	PRAXAIR INC PX 3.55 11/07/42			2	1FE	29,385,006	104.4580	30,987,406	29,665,000	29,416,444		6,746			3.550	3.604	MN	157,966	1,053,108	03/05/2015	11/07/2042
74005P-BQ-6	PRAXAIR INC PX 3.2 01/30/26	LS		2	1FE	407,893	104.8550	426,759	407,000	407,570		(95)			3.200	3.172	JJ	5,463	13,024	02/04/2016	01/30/2026
74005P-BQ-6	PRAXAIR INC PX 3.2 01/30/26			2	1FE	19,636,007	104.8550	20,544,201	19,593,000	19,620,455		(4,563)			3.200	3.172	JJ	262,982	626,976	02/04/2016	01/30/2026
740189-AG-0	PRECISION CASTPARTS CORP PCP 2 1/2 01/15/23			2	1FE	27,726,700	101.7980	30,539,370	30,000,000	29,183,717		250,066			2.500	3.450	JJ	345,833	750,000	08/19/2013	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP PCP 3.9 01/15/43			2	1FE	27,702,420	108.3810	31,430,548	29,000,000	27,849,674		28,556			3.900	4.167	JJ	521,517	1,131,000	01/24/2017	01/15/2043
74052B-AA-5	PREMIER HEALTH PARTNERS PRHLTH 2.911 11/15/26			2	2FE	5,000,000	97.3690	4,868,430	5,000,000	5,000,000					2.911	2.911	MN	18,598	145,550	08/24/2016	11/15/2026
74052B-AB-3	PREMIER HEALTH PARTNERS PRHLTH 3.992 11/15/46			2	2FE	5,000,000	102.6500	5,132,490	5,000,000	5,000,000					3.992	3.992	MN	25,504	199,600	08/24/2016	11/15/2046
740816-AM-5	PRES & FELLOWS OF HARVAR HARVRD 3.15 07/15/46			2	1FE	9,983,000	102.3430	10,234,310	10,000,000	9,983,885		383			3.150	3.159	JJ	145,250	315,000	10/06/2016	07/15/2046
741503-AW-6	PRICELINE GROUP INC/THE BKNG 3.65 03/15/25			2	1FE	40,248,550	106.7550	42,701,800	40,000,000	40,165,866		(30,868)			3.650	3.556	MS	429,889	1,460,000	11/09/2016	03/15/2025
74164M-AA-6	PRIMERICA INC PRI 4 3/4 07/15/22				1FE	13,146,233	105.4720	13,447,731	12,750,000	12,867,539		(42,881)			4.750	4.362	JJ	279,260	605,625	07/24/2012	07/15/2022
74166N-AA-2	ADT CORP ADT 4 7/8 07/15/32				3FE	25,000,000	91.7500	22,937,500	25,000,000	25,000,000					4.875	4.875	JJ	561,979	1,218,750	05/02/2016	07/15/2032
74251V-AH-5	PRINCIPAL FINANCIAL GROU PFG 3 1/8 05/15/23				1FE	30,012,000	102.7250	30,817,500	30,000,000	30,004,285		(1,190)			3.125	3.120	MN	119,792	937,500	11/14/2012	05/15/2023
74251V-AJ-1	PRINCIPAL FINANCIAL GROU PFG 4.35 05/15/43				1FE	5,243,050	113.0490	5,652,455	5,000,000	5,224,504		(5,683)			4.350	4.051	MN	27,792	217,500	07/07/2016	05/15/2043
74256L-AU-3	PRINCIPAL LIFE GLB FND II PRINCIPAL LIFE BLB FND II	0			1FE	4,488,030	102.9050	4,630,707	4,500,000	4,492,050		1,130			3.000	3.031	AO	27,375	135,000	04/11/2016	04/18/2026
74264*-AB-2	PRISA LHC LLC SERIES B SENIOR NOTES				1	3,000,000	106.7410	3,202,230	3,000,000	3,000,000					4.270	4.270	AO	27,043	128,100	04/15/2014	04/15/2026
74264*-AC-0	PRISA LHC LLC PRISA LHC LLC				1	4,000,000	104.6380	4,185,520	4,000,000	4,000,000					3.750	3.750	AO	37,500	150,000	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC PRISA LHC LLC				1	8,000,000	104.1510	8,332,080	8,000,000	8,000,000					3.850	3.850	AO	77,000	308,000	06/01/2016	04/01/2028
742718-CB-3	PROCTER & GAMBLE CO/THE PG 5 1/2 02/01/34				1FE	2,101,680	134.0920	2,681,836	2,000,000	2,075,811		(3,601)			5.500	5.119	FA	45,833	110,000	04/08/2011	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO/THE PG 5.8 08/15/34				1FE	15,164,006	139.6360	19,273,916	13,803,000	14,829,251		(46,425)			5.800	5.074	FA	302,439	800,574	04/13/2011	08/15/2034

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
742718-DF-3	PROCTER & GAMBLE CO/THE PG 5.55 03/05/37	LS			1FE	1,577,586	136.1650	1,881,806	1,382,000	1,542,615		(6,125)			5.550	4.562	MS	24,715	76,701	10/24/2013	03/05/2037
742718-DF-3	PROCTER & GAMBLE CO/THE PG 5.55 03/05/37				1FE	30,322,303	136.1650	36,169,615	26,563,000	29,650,134		(117,736)			5.550	4.562	MS	475,035	1,474,247	10/24/2013	03/05/2037
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES				2	3,000,000	102.6090	3,078,270	3,000,000	3,000,000					3.850	3.850	FA	43,954	115,500	02/14/2013	02/14/2023
74273@-AC-7	PRIT CORE REALTY HOLDINGS LLC SERIES C SENIOR NOTES				2	3,000,000	104.2240	3,126,720	3,000,000	3,000,000					4.000	4.000	FA	45,667	120,000	02/14/2013	02/14/2025
743263-AP-0	PROGRESS ENERGY INC DUK 6 12/01/39				2FE	9,949,318	129.9170	11,432,661	8,800,000	9,746,164		(26,817)			6.000	5.132	JD	44,000	528,000	09/08/2010	12/01/2039
743315-AJ-2	PROGRESSIVE CORP PGR 6 5/8 03/01/29				1FE	7,885,640	129.9140	9,093,952	7,000,000	7,549,002		(44,950)			6.625	5.523	MS	154,583	463,750	09/10/2010	03/01/2029
743315-AL-7	PROGRESSIVE CORP PGR 6 1/4 12/01/32				1FE	11,662,881	136.6990	13,546,851	9,910,000	11,254,644		(73,550)			6.250	4.826	JD	51,615	619,375	09/13/2013	12/01/2032
743315-AP-8	PROGRESSIVE CORP PGR 4.35 04/25/44				1FE	15,117,250	117.3180	17,597,700	15,000,000	15,105,349		(2,482)			4.350	4.303	AO	119,625	652,500	07/25/2014	04/25/2044
743315-AR-4	PROGRESSIVE CORP PGR 2.45 01/15/27				1FE	4,998,250	100.6300	5,031,495	5,000,000	4,998,722		164			2.450	2.454	JJ	56,486	122,500	08/22/2016	01/15/2027
743315-AS-2	PROGRESSIVE CORP PGR 4 1/8 04/15/47			2	1FE	7,990,320	116.8490	9,347,944	8,000,000	7,990,878		178			4.125	4.132	AO	69,667	330,000	04/03/2017	04/15/2047
743315-AT-0	PROGRESSIVE CORP PGR 4.2 03/15/48	0		2	1FE	991,730	114.9030	1,149,025	1,000,000	991,988		145			4.200	4.249	MS	12,367	42,000	03/09/2018	03/15/2048
743315-AT-0	PROGRESSIVE CORP PGR 4.2 03/15/48	LS		2	1FE	674,376	114.9030	781,337	680,000	674,552		99			4.200	4.249	MS	8,409	28,560	03/12/2018	03/15/2048
743315-AT-0	PROGRESSIVE CORP PGR 4.2 03/15/48			2	1FE	19,160,224	114.9030	22,199,163	19,320,000	19,165,206		2,803			4.200	4.249	MS	238,924	811,440	03/12/2018	03/15/2048
74340X-BH-3	PROLOGIS LP PROLOGIS LP	0		2	1FE	496,600	110.4760	552,381	500,000	497,006		283			3.875	3.957	MS	5,705	19,375	06/11/2018	09/15/2028
743674-BD-4	PROTECTIVE LIFE PL 4.3 09/30/28			2	2FE	24,939,750	108.7280	27,181,950	25,000,000	24,947,651		5,758			4.300	4.329	MS	271,736	1,185,486	08/16/2018	09/30/2028
743674-BE-2	PROTECTIVE LIFE PL 3.4 01/15/30			2	2FE	29,907,600	102.2550	30,676,620	30,000,000	29,908,683		1,083			3.400	3.434	JJ	286,167		09/16/2019	01/15/2030
743756-AC-2	PROV ST JOSEPH HLTH OBL PSJH0G 3.744 10/01/47				1FE	5,000,000	106.6300	5,331,485	5,000,000	5,000,000					3.744	3.744	AO	46,800	187,200	09/20/2016	10/01/2047
744320-BF-8	PRUDENTIAL FINANCIAL INC BASIC	0		2	2FE	1,000,000	114.5830	1,145,833	1,000,000	1,000,000					5.700	5.700	MS	16,783	56,525	09/13/2018	09/15/2048
74432Q-AK-1	PRUDENTIAL FINANCIAL INC PRU 5.9 03/17/36				1FE	2,336,294	124.1900	2,637,791	2,124,000	2,299,132		(6,786)			5.900	5.144	MS	36,899	125,316	10/01/2013	03/17/2036
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC BASIC	0			1FE	2,063,985	134.0910	2,346,585	1,750,000	2,053,361		(8,240)			6.200	4.868	MN	13,864	108,500	09/05/2018	11/15/2040
74432Q-BU-8	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC	0			1FE	3,105,599	124.9250	3,093,154	2,476,000	3,105,202		(396)			5.800	4.039	MN	17,951		12/23/2019	11/16/2041
74432Q-BY-0	PRUDENTIAL FINANCIAL INC PRU 5.1 08/15/43				1FE	3,292,170	118.3830	3,551,478	3,000,000	3,262,037		(6,132)			5.100	4.496	FA	57,800	153,000	07/25/2014	08/15/2043
74432Q-CD-5	PRUDENTIAL FINANCIAL INC PRU 4.418 03/27/48			2	1FE	10,000,000	115.4120	11,541,200	10,000,000	10,000,000					4.418	4.418	MS	115,359	441,800	03/22/2018	03/27/2048
744331-AF-6	PRUDENTIAL FUNDING LLC PRU 6 3/4 09/15/23				1FE	8,967,780	114.2860	10,285,722	9,000,000	8,988,389		2,673			6.750	6.790	MS	178,875	607,500	09/09/2009	09/15/2023
744448-CG-4	PUBLIC SERVICE COLORADO XEL 3.6 09/15/42	LS		2	1FE	52,903	105.2240	64,187	61,000	53,893		179			3.600	4.418	MS	647	2,196	11/01/2013	09/15/2042
744448-CG-4	PUBLIC SERVICE COLORADO XEL 3.6 09/15/42			2	1FE	4,530,618	105.2240	5,496,891	5,224,000	4,615,392		15,334			3.600	4.418	MS	55,374	188,064	11/01/2013	09/15/2042
744516-G@-8	QUESTAR GAS COMPANY PUBLIC SERVICE CO NORTH CAROLI			1	2	8,000,000	107.7260	8,618,080	8,000,000	8,000,000					4.330	4.330	JD	15,396	346,400	06/15/2018	06/15/2028
744533-BJ-8	PUBLIC SERVICE OKLAHOMA AEP 6 5/8 11/15/37				1FE	4,884,329	138.8370	5,733,980	4,130,000	4,735,302		(19,856)			6.625	5.342	MN	34,962	273,613	09/22/2010	11/15/2037
744533-C@-7	PUBLIC SERVICE OKLAHOMA				1	14,000,000	102.9790	14,417,060	14,000,000	14,000,000					4.090	4.090	MS	144,741	572,600	03/31/2015	03/31/2045
744538-AA-7	PUBLIC SERVICE NEW HAMPS ES 5.6 10/05/35				1FE	8,663,900	121.3560	12,135,630	10,000,000	8,964,480		36,284			5.600	6.672	AO	140,000	560,000	08/25/2008	10/05/2035
74456Q-AQ-9	PUB SVC ELEC & GAS PEG 5.7 12/01/36				1FE	10,540,644	129.4360	12,393,507	9,575,000	10,330,456		(27,870)			5.700	5.003	JD	45,481	545,775	11/04/2010	12/01/2036
74456Q-AU-0	PUB SVC ELEC & GAS PEG 5 3/8 11/01/39				1FE	9,650,616	129.5500	11,974,316	9,243,000	9,579,659		(9,684)			5.375	5.081	MN	82,802	496,811	05/17/2011	11/01/2039
74456Q-AV-8	PUB SVC ELEC & GAS PEG 5 1/2 03/01/40				1FE	3,669,448	131.0290	4,507,387	3,440,000	3,631,279		(5,363)			5.500	5.057	MS	63,067	189,200	05/18/2011	03/01/2040
74456Q-BQ-8	PUB SVC ELEC & GAS PEG 3.8 03/01/46			2,6	1FE	19,911,200	109.1350	21,826,960	20,000,000	19,917,717		1,805			3.800	3.825	MS	253,333	760,000	02/29/2016	03/01/2046
74531E-AA-0	PUGET SOUND ENERGY INC PSD 7.02 12/01/27				1FE	15,272,140	127.9570	15,994,613	12,500,000	14,071,092		(157,611)			7.020	5.073	MS	258,375	877,500	09/22/2010	12/01/2027
745332-BK-1	PUGET SOUND ENERGY INC PSD 7.02 12/01/27				1FE	10,989,860	127.9570	14,715,044	11,500,000	11,202,608		26,902			7.020	7.460	MS	237,705	807,300	12/22/2008	12/01/2027
745332-BU-9	PUGET SOUND ENERGY INC PSD 5.483 06/01/35				1FE	2,193,160	123.0960	2,461,924	2,000,000	2,155,767		(6,718)			5.483	4.764	JD	9,138	109,660	09/04/2013	06/01/2035
745332-CA-2	PUGET SOUND ENERGY INC PSD 5.757 10/01/39				1FE	808,688	132.7070	995,301	750,000	798,310		(1,372)			5.757	5.230	AO	10,794	43,178	09/02/2010	10/01/2039
74732@-AB-4	QUAD/GRAPHICS INC			4	3	2,500,000	87.1420	2,178,550	2,500,000	2,500,000					6.290	6.290	JJ	65,958	157,250	12/16/2005	01/30/2031
74732@-AE-8	QUAD/GRAPHICS INC			4	3	2,500,000	86.7190	2,167,975	2,500,000	2,500,000					6.290	6.288	AO	33,634	157,250	12/16/2005	04/14/2031
74736K-AF-8	QORVO INC BASIC	0		2	3FE	3,071,500	106.6670	3,200,000	3,000,000	3,067,174		(4,326)			5.500	5.093	JJ	76,083	82,500	06/25/2019	07/15/2026
747525-AF-0	QUALCOMM INC QCOM 3.45 05/20/25			2	1FE	39,856,000	105.4680	42,187,280	40,000,000	39,916,298		13,896			3.450	3.493	MN	157,167	1,380,000	05/13/2015	05/20/2025
747525-AV-5	QUALCOMM INC QCOM 4.3 05/20/47			2	1FE	25,015,150	114.9370	28,734,175	25,000,000	25,014,264		(334)			4.300	4.296	MN	122,431	1,075,000	05/22/2017	05/20/2047
74834L-AN-0	QUEST DIAGNOSTICS INC DGX 6.95 07/01/37				2FE	18,138,180	129.4610	20,448,397	15,795,000	17,687,640		(60,898)			6.950	5.847	JJ	548,876	1,097,753	09/08/2010	07/01/2037
74834L-AQ-3	QUEST DIAGNOSTICS INC DGX 5 3/4 01/30/40				2FE	8,170,677	110.6820	8,539,078	7,715,000	8,100,033		(10,697)			5.750	5.339	JJ	186,071	443,613	01/25/2012	01/30/2040
74834L-AV-2	QUEST DIAGNOSTICS INC DGX 4 1/4 04/01/24			2	2FE	3,131,520	107.2800	3,218,385	3,000,000	3,066,424		(15,129)			4.250	3.651	AO	31,875	127,500	05/21/2015	04/01/2024

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74837H-A@-5	QUESTAR GAS COMPANY SENIOR NOTES SERIES B				1	6,000,000	101.8780	6,112,680	6,000,000	6,000,000					3.280	3.280	AO	49,200	196,800	12/14/2012	12/01/2027
74837H-B#-2	QUESTAR GAS COMPANY QUESTAR GAS COMPANY				1	6,000,000	98.6160	5,916,960	6,000,000	6,000,000					3.670	3.670	JD	18,350	220,200	12/15/2016	12/01/2051
749607-AC-1	RLI CORP RLI 4 7/8 09/15/23				2FE	9,971,400	106.1390	10,613,930	10,000,000	9,987,610		2,980			4.875	4.912	MS	143,542	487,500	09/25/2013	09/15/2023
749685-AS-2	RPM INTERNATIONAL INC RPM 3.45 11/15/22			2	2FE	14,039,652	102.5750	15,719,665	15,325,000	14,864,551		146,826			3.450	4.579	MN	67,558	528,713	09/05/2013	11/15/2022
749685-AV-5	RPM INTERNATIONAL INC RPM 3 3/4 03/15/27	LS		2	2FE	184,508	102.8840	190,335	185,000	184,630		44			3.750	3.782	MS	2,043	6,938	03/01/2017	03/15/2027
749685-AV-5	RPM INTERNATIONAL INC RPM 3 3/4 03/15/27			2	2FE	11,783,552	102.8840	12,155,697	11,815,000	11,791,379		2,802			3.750	3.782	MS	130,457	443,063	03/01/2017	03/15/2027
749685-AW-3	RPM INTERNATIONAL INC RPM 4 1/4 01/15/48	LS		2	2FE	212,994	97.1510	206,932	213,000	213,001					4.250	4.250	JJ	4,174	9,053	12/06/2017	01/15/2048
749685-AW-3	RPM INTERNATIONAL INC RPM 4 1/4 01/15/48			2	2FE	4,786,856	97.1510	4,650,628	4,787,000	4,787,022					4.250	4.250	JJ	93,812	203,448	12/06/2017	01/15/2048
749685-AX-1	RPM INTERNATIONAL INC RPM 4.55 03/01/29	LS		2	2FE	284,590	108.1710	308,288	285,000	284,619		29			4.550	4.568	MS	4,323	6,628	02/25/2019	03/01/2029
749685-AX-1	RPM INTERNATIONAL INC RPM 4.55 03/01/29			2	2FE	9,701,010	108.1710	10,508,842	9,715,000	9,702,015		1,005			4.550	4.568	MS	147,344	225,928	02/25/2019	03/01/2029
74986@-AR-2	RREEF AMERICA REIT II				1	6,000,000	102.1040	6,126,240	6,000,000	6,000,000					3.310	3.310	JJ	97,093	198,600	07/01/2015	07/01/2027
74986@-AT-8	RREEF AMERICA REIT II				1	4,000,000	104.7490	4,189,960	4,000,000	4,000,000					3.730	3.730	JJ	72,942	149,200	01/05/2016	01/05/2026
74986@-AU-5	RREEF AMERICA REIT II				1	4,000,000	104.6810	4,187,240	4,000,000	4,000,000					3.830	3.830	JJ	74,898	153,200	01/05/2016	01/05/2028
74986@-AZ-4	RREEF AMERICA REIT II RREEF AMERICA REIT II	0			1	2,000,000	110.3920	2,207,830	2,000,000	2,000,000					4.190	4.190	AO	15,829	83,800	10/23/2018	10/23/2029
754730-AE-9	RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26				2FE	18,969,790	105.6730	20,077,775	19,000,000	18,979,882		2,605			3.625	3.643	MS	202,799	688,750	07/07/2016	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL RJF 4.95 07/15/46				2FE	15,989,920	118.7340	18,997,408	16,000,000	15,990,554		169			4.950	4.954	JJ	365,200	792,000	07/07/2016	07/15/2046
754907-AA-1	RAYONIER INC RYN 3 3/4 04/01/22	LS		2	2FE	105,733	101.1030	107,169	106,000	105,925		27			3.750	3.779	AO	994	3,975	09/21/2012	04/01/2022
754907-AA-1	RAYONIER INC RYN 3 3/4 04/01/22			2	2FE	29,912,324	101.1030	30,318,708	29,988,000	29,966,909		7,522			3.750	3.779	AO	281,138	1,124,550	09/21/2012	04/01/2022
755111-BU-4	RAYTHEON COMPANY RTN 4 7/8 10/15/40				1FE	19,613,800	125.2950	25,058,940	20,000,000	19,679,047		8,632			4.875	5.000	AO	205,833	975,000	10/15/2010	10/15/2040
75524R-AA-7	CITIZENS FINANCIAL GROUP CFG 4.15 09/28/22				2FE	19,923,800	103.2880	20,657,500	20,000,000	19,975,881		8,140			4.150	4.197	MS	214,417	830,000	09/25/2012	09/28/2022
756109-AG-9	REALTY INCOME CORP O 5 7/8 03/15/35				1FE	8,136,430	125.2790	10,648,698	8,500,000	8,213,012		11,050			5.875	6.221	MS	147,038	499,375	06/21/2011	03/15/2035
756109-AP-9	REALTY INCOME CORP O 4.65 08/01/23			2	1FE	10,723,260	108.1310	11,353,713	10,500,000	10,592,100		(25,103)			4.650	4.365	FA	203,438	488,250	01/28/2015	08/01/2023
756109-AS-3	REALTY INCOME CORP O 3 01/15/27			2	1FE	11,851,080	103.0730	12,368,712	12,000,000	11,892,546		13,440			3.000	3.143	JJ	166,000	360,000	10/05/2016	01/15/2027
756109-AT-1	REALTY INCOME CORP O 4.65 03/15/47			2	1FE	6,997,760	120.5640	8,439,459	7,000,000	6,997,863		39			4.650	4.652	MS	95,842	325,500	03/08/2017	03/15/2047
756109-AW-4	REALTY INCOME CORP O 3 1/4 06/15/29	LS		2	1FE	22,217,666	106.0180	23,706,752	22,361,000	22,224,127		6,461			3.250	3.326	JD	32,299	355,291	06/12/2019	06/15/2029
756109-AW-4	REALTY INCOME CORP O 3 1/4 06/15/29			2	1FE	2,622,084	106.0180	2,797,823	2,639,000	2,622,847		763			3.250	3.326	JD	3,812	41,931	06/12/2019	06/15/2029
758202-AK-1	RELX CAPITAL INC RELLN 3 1/8 10/15/22			2	2FE	28,304,459	103.4340	29,341,236	28,367,000	28,346,959		6,486			3.125	3.151	AO	187,143	886,469	10/18/2012	10/15/2022
75884R-AU-7	REGENCY CENTERS LP REG 3.9 11/01/25			2	2FE	14,889,600	106.5140	15,977,130	15,000,000	14,931,100		10,300			3.900	3.989	MN	97,500	585,000	08/10/2015	11/01/2025
75884R-AW-3	REGENCY CENTERS LP REG 4.4 02/01/47	LS		2	2FE	168,011	112.6970	191,584	170,000	168,111		35			4.400	4.471	FA	3,117	7,480	01/24/2017	02/01/2047
75884R-AW-3	REGENCY CENTERS LP REG 4.4 02/01/47			2	2FE	24,539,489	112.6970	27,982,566	24,830,000	24,554,154		5,156			4.400	4.471	FA	455,217	1,092,520	01/24/2017	02/01/2047
75884R-AX-1	REGENCY CENTERS LP REG 4 1/8 03/15/28			2	2FE	4,991,850	108.3440	5,417,215	5,000,000	4,993,118		691			4.125	4.145	MS	60,729	206,250	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP REG 2.95 09/15/29			2	2FE	9,990,300	99.9090	9,990,880	10,000,000	9,990,675		375			2.950	2.961	MS	107,347		08/13/2019	09/15/2029
759351-AJ-8	REINSURANCE GRP OF AMER RGA 5 06/01/21				2FE	4,972,350	103.7870	5,189,365	5,000,000	4,995,206		3,187			5.000	5.071	JD	20,833	250,000	05/24/2011	06/01/2021
759351-AL-3	REINSURANCE GRP OF AMER RGA 4.7 09/15/23	LS			2FE	274,802	108.5260	289,763	267,000	270,314		(809)			4.700	4.333	MS	3,695	12,549	10/25/2013	09/15/2023
759351-AL-3	REINSURANCE GRP OF AMER RGA 4.7 09/15/23				2FE	20,309,598	108.5260	21,415,357	19,733,000	19,977,928		(59,785)			4.700	4.333	MS	273,083	927,451	10/25/2013	09/15/2023
759468-AB-7	RELIANCE HOLDINGS USA RILIN 6 1/4 10/19/40				2FE	4,951,200	136.0400	6,802,000	5,000,000	4,958,096		954			6.250	6.323	AO	62,500	317,500	10/14/2010	10/19/2040
759468-AC-5	RELIANCE HOLDINGS USA RILIN 5.4 02/14/22				2FE	10,857,210	105.8210	10,582,120	10,000,000	10,266,758		(118,243)			5.400	4.073	FA	205,500	550,000	07/28/2014	02/14/2022
759470-AQ-0	RELIANCE INDUSTRIES LTD RILIN 4 1/8 01/28/25				2FE	13,874,400	105.6840	14,795,816	14,000,000	13,929,704		12,172			4.125	4.236	JJ	245,438	577,500	01/22/2015	01/28/2025
759470-AX-5	RELIANCE INDUSTRIES LTD RILIN 3.667 11/30/27				2FE	10,860,160	103.3890	11,372,790	11,000,000	10,883,050		12,223			3.667	3.822	MN	34,735	403,370	02/08/2018	11/30/2027
759509-AB-8	RELIANCE STEEL & ALUM RS 6.85 11/15/36				2FE	12,518,965	121.2000	14,640,936	12,080,000	12,443,949		(11,755)			6.850	6.551	MN	105,734	827,480	10/04/2012	11/15/2036
75972Y-AA-9	RENAISSANCERE FINANCE RNR 3.7 04/01/25			2	1FE	32,934,000	104.0070	34,322,178	33,000,000	32,962,527		6,352			3.700	3.724	AO	305,250	1,221,000	03/19/2015	04/01/2025
75974@-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC			4	2PL	7,041,892	101.6740	7,159,774	7,041,892	7,041,892					4.110	4.110	MS	73,159	289,422	03/31/2016	03/31/2035
759891-AA-2	RENRE NORTH AMERICA HLDG RNR 5 3/4 03/15/20				1FE	6,416,353	100.6920	5,889,475	5,849,000	5,869,069		(95,876)			5.750	4.047	MS	99,027	336,318	08/27/2013	03/15/2020
760759-AF-7	REPUBLIC SERVICES INC RSG 6.086 03/15/35				2FE	5,723,040	126.1470	7,568,820	6,000,000	5,793,747		7,810			6.086	6.444	MS	107,519	365,160	05/07/2007	03/15/2035
760759-AM-2	REPUBLIC SERVICES INC RSG 4 3/4 05/15/23			2	2FE	11,320,200	107.7260	10,772,570	10,000,000	10,460,396		(137,989)			4.750	3.190	MN	60,694	475,000	02/28/2013	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC RSG 3.2 03/15/25			2	2FE	6,955,230	103.8860	7,271,992	7,000,000	6,971,382		4,963			3.200	3.286	MS	65,956	224,000	12/02/2016	03/15/2025
760759-AT-7	REPUBLIC SERVICES INC RSG 3.95 05/15/28			2	2FE	10,846,220	109.9770	12,097,448	11,000,000	10,867,233		13,037			3.950	4.122	MN	55,519	434,500	05/03/2018	05/15/2028

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
761152-A@-6	RESMED INC RESMED INC				2	13,000,000	102.3610	13,306,930	13,000,000	13,000,000					3.450	3.450	JJ	213,038		07/10/2019	07/10/2029
76169#-AQ-6	REYES HOLDINGS REYES HOLDINGS LLC				2PL	33,000,000	108.3850	35,767,050	33,000,000	33,000,000					4.700	4.700	JD	77,550	1,551,000	12/13/2018	12/13/2030
761713-AZ-9	REYNOLDS AMERICAN INC REYNOLDS AMERICAN INC	0			2FE	14,809,683	116.4420	13,099,758	11,250,000	14,568,422		(81,024)			6.150	4.176	MS	203,719	691,875	08/29/2017	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35			2	2FE	12,193,420	115.4450	13,853,412	12,000,000	12,182,026		(4,959)			5.700	5.548	FA	258,400	627,000	06/13/2019	08/15/2035
76711@-AD-0	RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES TRUST II				2	5,000,000	104.2550	5,212,750	5,000,000	5,000,000					4.070	4.070	FA	76,878	230,068	06/28/2018	08/15/2025
771196-BE-1	ROCHE HOLDINGS INC ROSW 3.35 09/30/24	LS		2	1FE	213,459	105.9310	226,693	214,000	213,762		46			3.350	3.376	MS	1,812	7,169	09/22/2014	09/30/2024
771196-BE-1	ROCHE HOLDINGS INC ROSW 3.35 09/30/24			2	1FE	14,748,591	105.9310	15,663,017	14,786,000	14,769,526		3,150			3.350	3.376	MS	125,209	495,331	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC ROSW 4 11/28/44	LS		2	1FE	374,007	113.0790	421,786	373,000	374,036		(29)			4.000	3.981	MN	1,368	14,920	04/27/2017	11/28/2044
771196-BH-4	ROCHE HOLDINGS INC ROSW 4 11/28/44			2	1FE	48,758,303	113.0790	54,987,120	48,627,000	48,762,087		(3,817)			4.000	3.981	MN	178,299	1,945,080	04/27/2017	11/28/2044
771196-BN-1	ROCHE HOLDINGS INC BASIC	0		2	1FE	2,998,620	104.5220	3,135,674	3,000,000	2,998,955		261			3.250	3.260	MS	28,167	97,500	09/11/2018	09/17/2023
772739-AQ-1	WESTROCK RKT CO WRK 4 03/01/23	LS		2	2FE	35,568	104.2540	36,489	35,000	35,224		(71)			4.000	3.767	MS	467	1,400	09/25/2014	03/01/2023
772739-AQ-1	WESTROCK RKT CO WRK 4 03/01/23			2	2FE	14,776,101	104.2540	15,158,575	14,540,000	14,633,186		(29,479)			4.000	3.767	MS	193,867	581,600	09/25/2014	03/01/2023
774341-AF-8	ROCKWELL COLLINS INC COL 4.8 12/15/43			2	2FE	50,153,673	122.4180	56,869,375	46,455,000	49,799,099		(83,474)			4.800	4.305	JD	99,104	2,229,840	05/20/2016	12/15/2043
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22	LS		2	2FE	528,598	102.6880	543,219	529,000	528,871		42			3.125	3.134	MN	2,112	16,531	11/15/2012	11/15/2022
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22			2	2FE	14,460,002	102.6880	14,859,966	14,471,000	14,467,462		1,160			3.125	3.134	MN	57,784	452,219	11/15/2012	11/15/2022
776743-AB-2	ROPER TECHNOLOGIES INC ROP 3.85 12/15/25			2	2FE	12,074,160	107.5050	12,900,552	12,000,000	12,051,006		(8,110)			3.850	3.765	JD	20,533	462,000	11/08/2016	12/15/2025
776743-AF-3	ROPER TECHNOLOGIES INC ROP 4.2 09/15/28			2	2FE	9,989,200	109.4270	10,942,730	10,000,000	9,990,593		986			4.200	4.213	MS	123,667	439,833	08/14/2018	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC ROP 2.95 09/15/29			2	2FE	16,981,210	100.6060	17,103,020	17,000,000	16,981,819		609			2.950	2.963	MS	174,132		08/19/2019	09/15/2029
77775*-BS-9	ROSENTHAL & ROSENTHAL INC			4	2PL	2,857,143	102.7710	2,936,314	2,857,143	2,857,143					6.400	6.400	JD	3,556	182,857	06/24/2011	06/24/2021
77775*-BV-2	ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC			4	2PL	15,000,000	105.6270	15,844,050	15,000,000	15,000,000					5.320	5.320	JJ	334,717	399,000	01/31/2019	01/31/2026
778296-AA-1	ROSS STORES INC ROST 3 3/8 09/15/24			2	1FE	23,917,540	104.2150	24,568,616	23,575,000	23,791,223		(46,767)			3.375	3.144	MS	234,277	795,656	10/14/2016	09/15/2024
779382-AP-5	ROWAN COMPANIES INC RDC 4 7/8 06/01/22	LS		2	5FE	6,131,729	75.6250	6,385,019	8,443,000	6,131,729		(9,799)	2,334,192		4.875	4.742	JD	34,300	432,704	05/31/2012	06/01/2022
779382-AP-5	ROWAN COMPANIES INC RDC 4 7/8 06/01/22			2	5FE	2,347,240	75.6250	2,444,200	3,232,000	2,347,240		(3,751)	893,534		4.875	4.742	JD	13,130	165,640	05/31/2012	06/01/2022
781172-AB-7	RUBY PIPELINE LLC RPLLLC 6 04/01/22			2	2FE	3,928,169	103.0000	3,784,470	3,674,242	3,711,087		(33,561)			6.000	5.002	AO	55,114	229,640	05/30/2012	04/01/2022
78349A-A#-0	RWJ BARNABAS HEALTH INC RWJ BARNABAS HEALTH INC	0			1	10,000,000	112.2450	11,224,540	10,000,000	10,000,000					4.310	4.310	JJ	215,500	231,064	12/18/2018	07/01/2039
783549-AZ-1	RYDER SYSTEM INC R 6.95 12/01/25				2FE	5,330,350	121.1230	6,056,165	5,000,000	5,167,637		(22,773)			6.950	6.263	JD	28,958	347,500	12/08/2010	12/01/2025
78355H-KB-4	RYDER SYSTEM INC R 3.45 11/15/21			2	2FE	4,995,900	102.2090	5,110,460	5,000,000	4,998,735		643			3.450	3.464	MN	22,042	172,500	02/17/2016	11/15/2021
78387G-AQ-6	AT&T INC T 6.15 09/15/34				2FE	5,525,602	126.5290	8,044,720	6,358,000	5,711,719		23,940			6.150	7.288	MS	115,133	391,017	04/07/2009	09/15/2034
78396Y-AA-1	SESAC Finance, LLC SERIES 20191 CLASS A2	0		2	2FE	1,018,764	103.5780	1,033,187	997,500	1,018,693		(70)			5.216	5.032	JAJO	9,539		12/06/2019	07/25/2049
78403D-AH-3	SBA TOWER TRUST SBAC 2014-2A C			2	1FE	15,000,000	104.0790	15,611,775	15,000,000	15,000,000					3.869	3.869	MON	25,793	578,738	10/07/2014	10/15/2049
78409V-AB-0	S&P GLOBAL INC SPGI 6.55 11/15/37	LS			1FE	2,164,001	140.7160	2,814,312	2,000,000	2,148,527		(4,884)			6.550	5.861	MN	16,739	131,000	07/29/2016	11/15/2037
78409V-AB-0	S&P GLOBAL INC SPGI 6.55 11/15/37				1FE	17,155,116	140.7160	22,310,458	15,855,000	17,032,446		(38,717)			6.550	5.861	MN	132,698	1,038,503	07/29/2016	11/15/2037
78409V-AD-6	S&P GLOBAL INC SPGI 4 06/15/25			2	1FE	9,932,883	108.3000	10,830,020	10,000,000	9,956,192		7,033			4.000	4.090	JD	17,778	400,000	07/29/2016	06/15/2025
78409V-AK-0	S&P GLOBAL INC SPGI 4.4 02/15/26			2	1FE	1,992,524	111.1610	2,223,220	2,000,000	1,994,880		713			4.400	4.448	FA	33,244	88,000	07/29/2016	02/15/2026
784305-A#-1	SJW GROUP SJW GROUP 3.15 11/1/31				1Z	25,000,000	101.0480	25,262,000	25,000,000	25,000,000					3.150	3.150	MN	131,250		10/08/2019	11/01/2031
78486Q-AD-3	SVB FINANCIAL GROUP SIVB 3 1/2 01/29/25				2FE	9,991,600	104.4920	10,449,230	10,000,000	9,995,371		819			3.500	3.510	JJ	147,778	350,000	01/26/2015	01/29/2025
78488@-AC-9	SVF HOLDING REIT SVF HOLDING REIT				1	1,000,000	103.4230	1,034,230	1,000,000	1,000,000					3.740	3.740	AO	9,350	37,400	04/01/2016	04/01/2026
78488@-AD-7	SVF HOLDING REIT				1	2,000,000	103.4230	2,068,460	2,000,000	2,000,000					3.740	3.740	AO	18,700	74,800	06/07/2016	04/01/2026
78488@-AE-5	SVF HOLDING REIT SVF HOLDING REIT				1	3,000,000	104.4380	3,133,140	3,000,000	3,000,000					3.890	3.890	AO	29,175	116,700	04/01/2016	04/01/2028
78488@-AF-2	SVF HOLDING REIT				1	6,000,000	104.4380	6,266,280	6,000,000	6,000,000					3.890	3.890	AO	58,350	233,400	06/07/2016	04/01/2028
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC			4	1PL	13,332,544	103.9270	13,856,113	13,332,544	13,332,544					4.120	4.157	MON	1,526	550,241	01/04/2017	05/31/2029
78516F-AB-5	SABAL TRAIL TRANS SABALT 4.682 05/01/38	LS		2	2FE	50,000	110.4840	55,242	50,000	50,000					4.682	4.682	MN	390	2,341	04/26/2018	05/01/2038
78516F-AB-5	SABAL TRAIL TRANS SABALT 4.682 05/01/38			2	2FE	24,950,000	110.4840	27,565,858	24,950,000	24,950,000					4.682	4.682	MN	194,693	1,168,159	04/26/2018	05/01/2038
785592-A*-7	SABINE PASS LIQUEFACTION LLC SABINE PASS LIQUEFACTION LLC			4	2FE	10,000,000	104.5670	10,456,700	10,000,000	10,000,000					5.000	5.000	MS	147,222	500,000	02/24/2017	09/15/2037
795830-AS-7	SALVATION ARMY SALVES 5.707 09/01/36			4	1FE	6,297,540	125.0000	7,500,000	6,000,000	6,228,030		(10,012)			5.707	5.330	MS	114,140	342,420	09/07/2011	09/01/2036
79588T-AC-4	SAMMONS FINANCIAL GROUP SAMMONS FINANCIAL GROUP	0		2	2FE	1,998,880	103.7580	2,075,168	2,000,000	1,999,129		98			4.450	4.457	MN	12,114	89,000	05/09/2017	05/12/2027

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
797440-BF-0	SAN DIEGO G & E SRE 5.35 05/15/35				1FE	1,908,179	116.8000	2,125,767	1,820,000	1,887,768		(2,874)			5.350	5.000	MN	12,442	97,370	06/15/2011	05/15/2035
797440-BM-5	SAN DIEGO G & E SRE 4 1/2 08/15/40				1FE	2,379,139	110.8950	2,876,614	2,594,000	2,415,641		4,835			4.500	5.040	FA	44,098	116,730	11/09/2010	08/15/2040
797440-BV-5	SAN DIEGO G & E SRE 3 3/4 06/01/47			2	1FE	7,964,320	102.2470	8,179,736	8,000,000	7,966,007		698			3.750	3.775	JD	25,000	300,000	06/05/2017	06/01/2047
806605-AH-4	MERCK & CO INC MRK 6.55 09/15/37				1FE	21,760,042	144.8400	26,491,273	18,290,000	21,047,230		(94,797)			6.550	5.224	MS	352,743	1,197,995	11/10/2010	09/15/2037
806851-AG-6	SCHLUMBERGER HLDGS CORP SLB 4 12/21/25			2	2FE	4,183,240	107.4760	4,299,032	4,000,000	4,169,005		(14,235)			4.000	3.187	JD	4,444	160,000	06/17/2019	12/21/2025
806851-AH-4	SCHLUMBERGER HLDGS CORP SLB 4.3 05/01/29			2	2FE	14,989,800	109.4470	16,417,035	15,000,000	14,989,883		83			4.300	4.309	MN	107,500	478,375	01/28/2019	05/01/2029
808513-AM-7	CHARLES SCHWAB CORP SCHW 3.45 02/13/26		LS	2	1FE	99,821	105.5990	105,599	100,000	99,884		17			3.450	3.471	FA	1,323	3,450	11/10/2015	02/13/2026
808513-AM-7	CHARLES SCHWAB CORP SCHW 3.45 02/13/26			2	1FE	38,830,539	105.5990	41,077,855	38,900,000	38,854,745		6,531			3.450	3.471	FA	514,453	1,342,050	11/10/2015	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORP SCHW 3.2 03/02/27			2	1FE	9,983,900	105.0250	10,502,490	10,000,000	9,987,950		1,472			3.200	3.219	MS	105,778	320,000	02/27/2017	03/02/2027
812007-AE-2	DEVON OEI OPERATING LLC DVN 7 1/2 09/15/27				2FE	13,547,230	122.3920	13,420,327	10,965,000	12,431,661		(150,234)			7.500	5.358	MS	242,144	822,375	11/29/2010	09/15/2027
816851-AP-4	SEMPRA ENERGY SRE 6 10/15/39		LS		2FE	98,956	130.0340	111,830	86,000	96,606		(308)			6.000	5.010	AO	1,089	5,160	09/22/2010	10/15/2039
816851-AP-4	SEMPRA ENERGY SRE 6 10/15/39				2FE	17,670,621	130.0340	19,969,383	15,357,000	17,250,920		(55,008)			6.000	5.010	AO	194,522	921,420	09/22/2010	10/15/2039
816851-BG-3	SEMPRA ENERGY SEMPRA ENERGY		0	2	2FE	1,489,485	103.4480	1,551,726	1,500,000	1,491,290		918			3.400	3.483	FA	21,250	51,000	01/09/2018	02/01/2028
816851-BH-1	SEMPRA ENERGY SEMPRA ENERGY		0	2	2FE	2,967,540	104.5130	3,135,395	3,000,000	2,969,798		1,135			3.800	3.878	FA	47,500	114,000	01/09/2018	02/01/2038
816851-BJ-7	SEMPRA ENERGY SEMPRA ENERGY		0	2	2FE	986,540	105.2340	1,052,340	1,000,000	987,034		243			4.000	4.078	FA	16,667	40,000	01/09/2018	02/01/2048
817565-CD-4	SERVICE CORP INTERNATIONAL BASIC		0	2	3FE	3,840,625	104.6750	3,925,313	3,750,000	3,835,688		(4,937)			4.625	4.283	JD	7,708	173,438	06/12/2019	12/15/2027
824348-AL-0	SHERWIN-WILLIAMS CO SHW 7 3/8 02/01/27				2FE	13,183,430	126.0520	16,827,995	13,350,000	13,258,294		9,509			7.375	7.502	FA	410,234	984,563	05/26/2009	02/01/2027
824348-AQ-9	SHERWIN-WILLIAMS CO SHW 4 12/15/42			2	2FE	13,605,044	102.8150	13,772,083	13,395,000	13,581,521		(5,243)			4.000	3.905	JD	23,813	535,800	01/06/2015	12/15/2042
824348-BB-1	SHERWIN-WILLIAMS CO SHW 4.2 01/15/22			2	2FE	11,363,950	103.7170	11,668,163	11,250,000	11,300,458		(27,172)			4.200	3.935	JJ	217,875	472,500	08/09/2017	01/15/2022
824348-BF-2	SHERWIN-WILLIAMS CO SHW 3.95 01/15/26			2	2FE	4,981,719	106.9390	5,346,940	5,000,000	4,986,390		1,956			3.950	4.001	JJ	91,069	197,500	08/09/2017	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS CO SHW 4.4 02/01/45			2	2FE	6,435,874	103.1060	6,701,871	6,500,000	6,438,964		1,301			4.400	4.463	FA	119,167	286,000	08/09/2017	02/01/2045
824348-BJ-4	SHERWIN-WILLIAMS CO SHW 2.95 08/15/29			2	2FE	4,983,350	101.2650	5,063,245	5,000,000	4,983,830		480			2.950	2.989	FA	51,215		08/12/2019	08/15/2029
82669G-AS-3	SIGNATURE BANK				2FE	19,000,000	101.2580	19,239,020	19,000,000	19,000,000					5.300	5.294	AO	201,400	1,007,000	04/19/2016	04/22/2026
828807-CL-9	SIMON PROPERTY GROUP LP SPG 4 3/4 03/15/42			2	1FE	12,724,821	119.7460	14,734,684	12,305,000	12,661,724		(9,911)			4.750	4.535	MS	172,099	584,488	09/06/2012	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP SPG 4 1/4 10/01/44			2	1FE	9,940,900	112.9200	11,291,950	10,000,000	9,946,951		1,187			4.250	4.285	AO	106,250	425,000	09/03/2014	10/01/2044
828807-CV-7	SIMON PROPERTY GROUP LP SPG 3 1/2 09/01/25			2	1FE	9,935,400	106.2540	10,625,420	10,000,000	9,960,822		6,134			3.500	3.577	MS	116,667	350,000	08/10/2015	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP SPG 3 1/4 11/30/26			2	1FE	9,973,700	104.8070	10,480,740	10,000,000	9,981,648		2,329			3.250	3.280	MN	27,986	325,000	11/15/2016	11/30/2026
82894*-AX-5	J.R. SIMPLOT COMPANY JR SIMPLOT				2	12,000,000	104.1540	12,498,480	12,000,000	12,000,000					4.060	4.060	FA	178,640	487,200	02/19/2016	02/19/2028
82894*-AY-3	J.R. SIMPLOT COMPANY JR SIMPLOT				2	8,000,000	105.3810	8,430,480	8,000,000	8,000,000					4.210	4.210	FA	123,493	336,800	02/19/2016	02/19/2031
82894*-BB-2	J.R. SIMPLOT COMPANY JR SIMPLOT 4.88 5/1/34				2	15,000,000	109.6350	16,445,250	15,000,000	15,000,000					4.880	4.880	MN	122,000	366,000	05/01/2019	05/01/2034
832248-BB-3	SMITHFIELD FOODS INC SFD 5.2 04/01/29			2	2FE	10,944,120	110.8890	12,197,823	11,000,000	10,947,386		3,266			5.200	5.266	AO	143,000	286,000	03/27/2019	04/01/2029
832248-BB-3	SMITHFIELD FOODS INC SFD 5.2 04/01/29		0	2	2FE	1,989,840	110.8890	2,217,786	2,000,000	1,990,434		594			5.200	5.266	AO	26,000	52,000	03/27/2019	04/01/2029
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25		LS		2FE	100,692	104.9240	104,924	100,000	100,407		(71)			3.500	3.414	MS	1,031	3,500	09/29/2015	03/15/2025
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25				2FE	25,072,328	104.9240	26,126,051	24,900,000	25,001,267		(17,626)			3.500	3.414	MS	256,608	871,500	09/29/2015	03/15/2025
832696-AP-3	JM SMUCKER CO SJM 4 3/8 03/15/45				2FE	9,421,052	108.7340	9,786,078	9,000,000	9,390,866		(9,485)			4.375	4.089	MS	115,938	393,750	07/19/2016	03/15/2045
833034-AK-7	SNAP-ON INC SNA 3 1/4 03/01/27			2	1FE	9,990,600	104.2990	10,429,920	10,000,000	9,993,036		850			3.250	3.261	MS	108,333	325,000	02/15/2017	03/01/2027
833034-AL-5	SNAP-ON INC SNA 4.1 03/01/48		LS	2	1FE	362,002	111.9490	406,374	363,000	362,036		18			4.100	4.116	MS	4,961	14,883	02/22/2018	03/01/2048
833034-AL-5	SNAP-ON INC SNA 4.1 03/01/48			1	1FE	24,569,248	111.9490	27,580,826	24,637,000	24,571,599		1,214			4.100	4.116	MS	336,706	1,010,117	02/22/2018	03/01/2048
83413U-AB-6	SOLAR CAPITAL LTD BASIC		0	2	2FE	942,500	97.4460	974,460	1,000,000	954,603		12,103			4.500	6.154	JJ	20,125	22,500	01/29/2019	01/20/2023
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35				2FE	13,409,880	109.6520	14,704,201	13,409,880	13,409,880					5.375	5.375	JD	2,002	720,781	06/20/2013	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC			4	2PL	6,966,116	92.9250	6,473,264	6,966,116	6,966,116					3.930	3.931	JD	760	273,768	09/30/2016	09/30/2036
83546D-AF-5	SONIC CAPITAL LLC SONIC 2018-1A A2			2	2FE	4,945,833	102.5860	5,073,755	4,945,833	4,945,833					4.026	4.060	MON	16,593	199,119	01/23/2018	02/20/2048
835495-AJ-1	SONOCO PRODUCTS CO SON 5 3/4 11/01/40			2	2FE	16,941,910	122.6970	20,858,507	17,000,000	16,950,035		1,112			5.750	5.774	MN	162,917	977,500	11/17/2010	11/01/2040
837004-BW-9	SOUTH CAROLINA ELEC&GAS SCG 5.8 01/15/33				1FE	4,428,840	126.7890	5,071,552	4,000,000	4,303,837		(16,197)			5.800	5.000	JJ	106,978	232,000	07/23/2010	01/15/2033
837004-BZ-2	SOUTH CAROLINA ELEC&GAS SCG 5 1/4 03/01/35				1FE	1,404,872	115.0000	1,610,000	1,400,000	1,403,781		(160)			5.250	5.224	MS	24,500	73,500	11/02/2010	03/01/2035
837004-CE-8	SOUTH CAROLINA ELEC&GAS SCG 5.45 02/01/41			2	1FE	20,180,635	129.1240	25,030,610	19,385,000	20,054,685		(17,916)			5.450	5.175	FA	440,201	1,056,483	06/13/2011	02/01/2041
837004-CG-3	SOUTH CAROLINA ELEC&GAS SCG 4.6 06/15/43		LS	2	1FE	114,425	118.0760	135,787	115,000	114,493		12			4.600	4.631	JD	235	5,290	06/10/2013	06/15/2043

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837004-CG-3	SOUTH CAROLINA ELEC&GAS SCG 4.6 06/15/43			2	1FE	9,835,575	118.0760	11,671,793	9,885,000	9,841,445		1,012			4.600	4.631	JD	20,209	454,710	06/10/2013	06/15/2043
838518-E#-1	SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC				2	8,000,000	104.1680	8,333,440	8,000,000	8,000,098		(7)			4.170	4.170	JD	11,120	333,600	06/19/2018	06/19/2030
838518-E@-3	SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC				2	9,000,000	103.6130	9,325,170	9,000,000	9,000,107		(10)			4.070	4.070	JD	12,210	364,647	06/19/2018	06/19/2028
83887@-AB-8	COOPERATIVE ENERGY COOPERATIVE ENERGY 2010-A			4	1	9,879,267	113.9530	11,257,721	9,879,267	9,879,267					5.400	5.400	JD	32,602	533,480	12/09/2010	12/09/2040
84055*-AE-8	SOUTH TEXAS ELEC COOP INC SOUTH TEXAS ELEC COOP INC	0			1	1,933,333	111.9830	2,164,999	1,933,333	1,933,333					4.160	4.160	FA	30,383	80,427	08/15/2018	08/15/2048
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33			4	1FE	10,977,883	107.2900	11,778,170	10,977,883	10,977,883					3.846	3.846	FA	159,501	422,209	08/06/2013	08/15/2033
841504-AB-9	SOUTHEAST SUPPLY HEADER SESHNG 4 1/4 06/15/24			2	2FE	14,981,850	101.4560	15,218,325	15,000,000	14,990,987		1,801			4.250	4.265	JD	28,333	637,500	06/05/2014	06/15/2024
842400-EB-5	SOUTHERN CAL EDISON EIX 6.65 04/01/29				2FE	11,863,800	120.1280	12,012,790	10,000,000	11,146,434		(95,011)			6.650	5.081	AO	166,250	665,000	10/15/2010	04/01/2029
842400-EV-1	SOUTHERN CAL EDISON EIX 5 3/4 04/01/35				1FE	8,999,820	121.6570	10,949,103	9,000,000	8,999,967		1			5.750	5.750	AO	129,375	517,500	04/05/2010	04/01/2035
842400-FA-6	SOUTHERN CAL EDISON EIX 5.35 07/15/35				2FE	6,831,810	118.7440	7,178,087	6,045,000	6,708,114		(29,511)			5.350	4.367	JJ	149,127	323,408	09/02/2015	07/15/2035
842400-FL-2	SOUTHERN CAL EDISON EIX 6.05 03/15/39	LS			2FE	99,181	130.4910	130,491	100,000	99,327		18			6.050	6.110	MS	1,781	6,050	03/17/2009	03/15/2039
842400-FL-2	SOUTHERN CAL EDISON EIX 6.05 03/15/39				2FE	7,835,299	130.4910	10,308,813	7,900,000	7,846,860		1,426			6.050	6.110	MS	140,730	477,950	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON EIX 5 1/2 03/15/40				1FE	14,439,820	121.7180	16,431,944	13,500,000	14,283,800		(21,958)			5.500	5.039	MS	218,625	742,500	06/06/2011	03/15/2040
842400-FR-9	SOUTHERN CAL EDISON BASIC	0		2	1FE	1,023,780	102.1680	1,021,684	1,000,000	1,020,600		(3,180)			3.875	2.080	JD	3,229	19,375	10/23/2019	06/01/2021
842400-FT-5	SOUTHERN CAL EDISON EIX 3.9 12/01/41			2	2FE	5,873,100	98.7320	5,923,914	6,000,000	5,886,342		3,181			3.900	4.031	JD	19,500	234,000	08/21/2015	12/01/2041
842400-GG-2	SOUTHERN CAL EDISON EIX 4 04/01/47	LS		2	1FE	4,843,607	104.6610	5,072,919	4,847,000	4,843,816		64			4.000	4.004	AO	48,470	193,880	03/21/2017	04/01/2047
842400-GG-2	SOUTHERN CAL EDISON EIX 4 04/01/47			2	1FE	152,893	104.6610	160,131	153,000	152,899		2			4.000	4.004	AO	1,530	6,120	03/21/2017	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON EIX 4 1/8 03/01/48	LS		2	1FE	72,863	105.9910	77,373	73,000	72,867		2			4.125	4.136	MS	1,004	3,011	02/28/2018	03/01/2048
842400-GK-3	SOUTHERN CAL EDISON EIX 4 1/8 03/01/48			2	1FE	4,917,737	105.9910	5,222,157	4,927,000	4,918,013		166			4.125	4.136	MS	67,746	203,239	02/28/2018	03/01/2048
842434-CJ-9	SOUTHERN CALIF GAS CO SRE 5 1/8 11/15/40				1FE	9,975,700	120.7980	12,079,800	10,000,000	9,979,649		534			5.125	5.141	MN	65,486	512,500	11/15/2010	11/15/2040
842434-CP-5	SOUTHERN CALIF GAS CO SRE 3.2 06/15/25	LS		2	1FE	647,462	103.5220	671,856	649,000	648,099		149			3.200	3.228	JD	923	20,768	06/15/2015	06/15/2025
842434-CP-5	SOUTHERN CALIF GAS CO SRE 3.2 06/15/25			2	1FE	24,293,288	103.5220	25,208,594	24,351,000	24,317,188		5,583			3.200	3.228	JD	34,633	779,232	06/15/2015	06/15/2025
842587-CW-5	SOUTHERN CO SOUTHERN CO	0		2	2FE	995,790	108.0680	1,080,684	1,000,000	996,355		149			4.250	4.281	JJ	21,250	42,500	05/19/2016	07/01/2036
84263P-AM-2	SOUTHERN CONN GAS CO AGR 5.778 11/01/25				1FE	12,428,800	115.1260	11,512,550	10,000,000	11,242,675		(189,521)			5.778	3.410	MN	96,300	577,800	02/01/2013	11/01/2025
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES			4	2	7,321,429	114.5710	8,388,234	7,321,429	7,321,429					5.750	5.750	JD	18,710	420,982	07/01/2010	06/15/2040
84345P-AB-8	SOUTHERN NAT GAS/ISSUING SONGAS 4.4 06/15/21			2	2FE	2,728,375	102.5820	2,564,545	2,500,000	2,538,199		(30,551)			4.400	3.102	JD	4,889	110,000	03/11/2013	06/15/2021
84346L-AA-8	SOUTHERN NATURAL GAS SONGAS 4.8 03/15/47	LS		2	2FE	104,867	112.5600	118,187	105,000	104,873		2			4.800	4.808	MS	1,484	5,040	03/07/2017	03/15/2047
84346L-AA-8	SOUTHERN NATURAL GAS SONGAS 4.8 03/15/47			2	2FE	19,869,833	112.5600	22,393,713	19,895,000	19,870,963		410			4.800	4.808	MS	281,183	954,960	03/07/2017	03/15/2047
84403O-AA-4	SOUTHERN UNION CO ETP 7.6 02/01/24				2FE	5,250,000	115.4810	5,774,055	5,000,000	5,097,746		(20,021)			7.600	7.041	FA	158,333	380,000	09/02/2009	02/01/2024
844895-AV-4	SOUTHWEST GAS CORP SWX 3 7/8 04/01/22			2	1FE	19,485,776	103.2880	19,238,367	18,626,000	18,850,221		(106,513)			3.875	3.250	AO	180,439	721,758	06/20/2013	04/01/2022
844895-AW-2	SOUTHWEST GAS CORP SWX 4 7/8 10/01/43			2	1FE	11,990,640	119.4800	14,337,540	12,000,000	11,991,602		184			4.875	4.880	AO	146,250	585,000	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP SWX 3.8 09/29/46			2	1FE	18,447,500	102.5640	19,487,065	19,000,000	18,475,913		10,717			3.800	3.968	MS	184,511	722,000	04/17/2017	09/29/2046
845437-BL-5	SOUTHWESTERN ELEC POWER AEP 6.2 03/15/40				2FE	4,202,843	132.1540	5,405,107	4,090,000	4,185,990		(2,395)			6.200	5.998	MS	74,665	253,580	12/01/2010	03/15/2040
845437-BQ-4	SOUTHWESTERN ELEC POWER SOUTHWESTERN ELEC PWR	0		2	2FE	2,494,675	104.1800	2,604,495	2,500,000	2,494,889		100			3.850	3.862	FA	40,104	96,250	01/18/2018	02/01/2048
84610W-AB-1	LIFESTORAGE LP LSI 3 1/2 07/01/26			2	2FE	19,417,910	102.6900	19,511,062	19,000,000	19,286,876		(40,792)			3.500	3.231	JJ	332,500	665,000	08/19/2016	07/01/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS ENBCN 4 3/4 03/15/24			2	2FE	38,880,810	108.7540	41,326,368	38,000,000	38,396,352		(90,701)			4.750	4.458	MS	531,472	1,843,000	02/19/2014	03/15/2024
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28				1FE	19,200,619	104.1900	19,930,348	19,128,886	19,187,451		(4,816)			4.100	4.062	AO	196,071	784,284	07/29/2015	10/01/2029
85045@-AA-4	SPRINGFIELD CLINIC LLP			4	2	1,970,096	108.8850	2,145,139	1,970,096	1,970,096					6.090	6.168	MON	3,333	119,979	12/21/2006	12/21/2026
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPR 3.85 06/15/26			2	2FE	14,067,120	102.6080	14,365,134	14,000,000	14,045,519		(6,375)			3.850	3.791	JD	25,453	539,000	05/24/2016	06/15/2026
85205T-AK-6	SPIRIT AEROSYSTEMS INC SPR 4.6 06/15/28			2	2FE	9,984,600	105.2180	10,521,820	10,000,000	9,986,791		1,251			4.600	4.619	JD	20,444	460,000	05/22/2018	06/15/2028
85208N-AE-0	SPRINT SPECTRUM SPRINT SPECTRUM	0		4	2FE	5,000,000	109.2850	5,464,238	5,000,000	5,000,000					5.152	5.183	MJSD	7,871	257,600	03/14/2018	03/20/2028
85236#-AA-1	SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044			4	1PL	10,905,672	105.7620	11,534,018	10,905,672	10,905,672					4.950	4.979	JAJO	91,471	184,442	03/28/2019	03/16/2044
85253#-AF-8	STAG INDUSTRIAL STAG INDUSTRIAL				2	8,000,000	102.7610	8,220,880	8,000,000	8,000,000					3.980	3.980	JJ	155,662	318,400	12/15/2015	01/05/2023
85434V-AA-6	STANFORD HEALTH CARE BASIC			2	1FE	8,000,000	108.5360	8,682,912	8,000,000	8,000,000					3.795	3.795	MN	38,793	303,600	01/09/2018	11/15/2048
85440K-AA-2	STANFORD UNIVERSITY STNFRD 3.647 05/01/48			2	1FE	7,999,840	111.7600	8,940,808	8,000,000	8,000,000					3.647	3.647	MN	48,627	291,760	04/04/2017	05/01/2048

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
854502-AA-9	STANLEY BLACK & DECKER I SWK 5.2 09/01/40				1FE	21,179,296	124.0680	26,519,471	21,375,000	21,211,792		4,285			5.200	5.261	MS	370,500	1,111,500	05/24/2011	09/01/2040
854502-AH-4	STANLEY BLACK & DECKER I SWK 4 1/4 11/15/28			2	1FE	19,985,200	112.5720	22,514,460	20,000,000	19,986,812		1,394			4.250	4.259	MN	108,611	871,250	10/30/2018	11/15/2028
855244-AD-1	STARBUCKS CORP SBUX 3.85 10/01/23			2	2FE	37,605,474	105.9810	39,662,479	37,424,000	37,504,930		(22,562)			3.850	3.780	AO	360,206	1,440,824	09/16/2014	10/01/2023
855244-AL-3	STARBUCKS CORP BASIC	0			2FE	2,002,480	100.2450	2,004,908	2,000,000	2,001,937		(543)			2.200	2.090	MN	4,767	22,000	09/24/2019	11/22/2020
857477-AL-7	STATE STREET CORP STT 3.1 05/15/23				1FE	11,980,560	102.7360	12,328,332	12,000,000	11,992,763		2,005			3.100	3.119	MN	47,533	372,000	05/08/2013	05/15/2023
857477-AT-0	STATE STREET CORP STT 3.55 08/18/25	LS			1FE	94,873	107.5240	102,148	95,000	94,923		12			3.550	3.566	FA	1,246	3,373	08/13/2015	08/18/2025
857477-AT-0	STATE STREET CORP STT 3.55 08/18/25				1FE	14,885,027	107.5240	16,026,467	14,905,000	14,892,896		1,909			3.550	3.566	FA	195,483	529,128	08/13/2015	08/18/2025
858155-AE-4	STEELCASE INC BASIC	0		2	2FE	992,130	112.5310	1,125,311	1,000,000	992,718		588			5.125	5.227	JJ	23,205	25,625	01/16/2019	01/18/2029
862121-A#-7	STORE CAPITAL CORP STORE CAPITAL CORP	0			2FE	5,000,000	107.9290	5,396,425	5,000,000	5,000,000					4.730	4.731	MN	26,278	236,500	04/28/2016	04/28/2026
862121-AA-8	STORE CAPITAL CORP STORE CAPITAL CORP	0		2	2FE	6,966,050	109.3210	7,652,451	7,000,000	6,971,076		2,849			4.500	4.561	MS	92,750	315,000	03/08/2018	03/15/2028
863667-AE-1	STRYKER CORP SYK 4.1 04/01/43	LS		2	1FE	201,024	107.8310	224,289	208,000	201,774		191			4.100	4.305	AO	2,132	8,528	09/03/2014	04/01/2043
863667-AE-1	STRYKER CORP SYK 4.1 04/01/43			2	1FE	4,631,276	107.8310	5,167,271	4,792,000	4,648,569		4,399			4.100	4.305	AO	49,118	196,472	09/03/2014	04/01/2043
863667-AG-6	STRYKER CORP SYK 4 3/8 05/15/44			2	1FE	25,928,848	113.2210	28,758,109	25,400,000	25,875,237		(11,464)			4.375	4.249	MN	141,993	1,111,250	10/14/2014	05/15/2044
863667-AH-4	STRYKER CORP SYK 3 3/8 11/01/25			2	1FE	19,535,245	105.2650	20,526,714	19,500,000	19,521,620		(3,453)			3.375	3.353	MN	109,688	658,125	10/28/2015	11/01/2025
86468@-AA-0	SUEZ WATER RESOURCES LLC SUE WATER RES 2.94 11/6/34				1Z	30,000,000	99.7380	29,921,400	30,000,000	30,000,000					2.940	2.940	MN	134,750		11/06/2019	11/06/2034
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29				1PL	4,158,683	98.2980	4,087,902	4,158,683	4,158,683					4.130	4.130	JD	7,156		12/16/2019	06/15/2029
86765B-AH-2	SUNOCO LOGISTICS PARTNER ETP 6.85 02/15/40				2FE	7,157,710	117.9300	8,255,086	7,000,000	7,135,342		(3,131)			6.850	6.674	FA	181,144	479,500	04/01/2010	02/15/2040
86765B-AJ-8	SUNOCO LOGISTICS PARTNER ETP 4.65 02/15/22				2FE	5,107,086	104.3500	5,191,432	4,975,000	5,007,739		(14,434)			4.650	4.322	FA	87,394	231,338	01/10/2012	02/15/2022
86765B-AM-1	SUNOCO LOGISTICS PARTNER ETP 4.95 01/15/43	LS		2	2FE	653,913	99.3510	645,778	650,000	653,519		(84)			4.950	4.910	JJ	14,836	32,175	07/29/2014	01/15/2043
86765B-AM-1	SUNOCO LOGISTICS PARTNER ETP 4.95 01/15/43			2	2FE	2,364,147	99.3510	2,334,737	2,350,000	2,362,722		(304)			4.950	4.910	JJ	53,639	116,325	07/29/2014	01/15/2043
86787E-BD-8	SUNTRUST BANK BASIC	0		2	1FE	3,000,000	100.5490	3,016,477	3,000,000	3,000,000					2.494	3.115	FMAN	9,353	44,981	05/14/2019	05/17/2022
86787G-AE-2	SUNTRUST BANK TFC 5.4 04/01/20				1FE	5,534,377	100.7920	4,926,698	4,888,000	4,913,451		(100,169)			5.400	3.283	AO	65,988	263,952	04/26/2013	04/01/2020
86787G-AJ-1	SUNTRUST BANK SUNTRUST BANK	0		2	1FE	994,940	104.0510	1,040,513	1,000,000	996,583		473			3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
86964W-AF-9	SUZANO AUSTRIA GMBH BASIC	0		2	2FE	6,420,040	113.0350	6,782,085	6,000,000	6,406,203		(13,836)			6.000	5.038	JJ	166,000		08/12/2019	01/15/2029
87089H-AB-9	SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42				1FE	7,014,540	114.2290	7,996,002	7,000,000	7,014,709		(384)			4.250	4.235	JD	20,660	297,500	02/26/2018	12/06/2042
871829-AF-4	SYSCO CORPORATION SYY 6 1/2 08/01/28				2FE	2,887,150	124.7870	3,119,685	2,500,000	2,732,665		(21,088)			6.500	5.145	FA	67,708	162,500	02/10/2011	08/01/2028
871829-AJ-6	SYSCO CORPORATION SYY 5 3/8 09/21/35				2FE	16,275,732	122.2820	18,574,681	15,190,000	16,048,393		(36,076)			5.375	4.855	MS	226,795	816,463	10/29/2013	09/21/2035
871829-AN-7	SYSCO CORPORATION SYY 6 5/8 03/17/39				2FE	12,215,900	135.6430	13,564,330	10,000,000	11,810,082		(54,305)			6.625	5.132	MS	191,389	662,500	11/15/2010	03/17/2039
872287-AL-1	TCI COMMUNICATIONS INC CMCSA 7 1/8 02/15/28				1FE	3,097,355	132.3320	4,069,203	3,075,000	3,088,514		(1,198)			7.125	7.053	FA	82,769	219,094	06/03/2009	02/15/2028
87233Q-AA-6	TC PIPELINES LP TCP 4.65 06/15/21			2	2FE	26,920,255	102.8960	26,583,130	25,835,000	26,004,476		(133,373)			4.650	4.091	JD	53,392	1,201,328	05/23/2012	06/15/2021
87236Y-AF-5	TD AMERITRADE HOLDING CO AMTD 3.3 04/01/27			2	1FE	59,905,620	104.5140	62,708,640	60,000,000	59,927,380		8,725			3.300	3.319	AO	495,000	1,980,000	04/25/2017	04/01/2027
87246Y-AC-0	TIAA ASSET MGMT FIN LLC TIAAGL 4 1/8 11/01/24	LS			1FE	103,881	108.1390	112,465	104,000	103,937		12			4.125	4.139	MN	715	4,290	10/27/2014	11/01/2024
87246Y-AC-0	TIAA ASSET MGMT FIN LLC TIAAGL 4 1/8 11/01/24				1FE	9,884,719	108.1390	10,701,475	9,896,000	9,889,980		1,104			4.125	4.139	MN	68,035	408,210	10/27/2014	11/01/2024
87293@-AA-9	BGS LIBERTY CROSSING 1 BGS LIBERTY CROSSING 1				1Z	24,000,000	101.9520	24,468,480	24,000,000	24,000,000					3.982	3.982	MON	69,021	955,680	06/13/2017	07/05/2034
87305Q-CB-5	TTX CO TTXCO 5 7/8 12/01/40				1FE	25,007,750	133.4650	33,366,175	25,000,000	25,007,882		(236)			5.875	5.872	JD	122,396	1,468,750	06/27/2011	12/01/2040
87305Q-CJ-8	TTX CO TTXCO 3.9 02/01/45			2	1FE	14,879,250	108.6320	16,294,725	15,000,000	14,890,705		2,516			3.900	3.946	FA	243,750	585,000	01/26/2015	02/01/2045
87305Q-CM-1	TTX CO TTXCO 4.2 07/01/46			2	1FE	12,973,940	113.8510	14,800,643	13,000,000	12,975,714		491			4.200	4.212	JJ	273,000	546,000	04/19/2017	07/01/2046
875127-AV-4	TAMPA ELECTRIC CO TE 6.55 05/15/36				1FE	4,440,148	134.2010	4,965,444	3,700,000	4,273,656		(21,921)			6.550	5.138	MN	30,967	242,350	09/03/2010	05/15/2036
875127-AW-2	TAMPA ELECTRIC CO TE 6.15 05/15/37				1FE	26,248,293	131.8330	31,733,473	24,071,000	25,884,946		(71,044)			6.150	5.436	MN	189,158	1,480,367	09/23/2013	05/15/2037
875127-BB-7	TAMPA ELECTRIC CO TE 2.6 09/15/22			2	1FE	2,840,970	101.1620	3,034,857	3,000,000	2,948,377		17,969			2.600	3.270	MS	22,967	78,000	06/19/2013	09/15/2022
875484-AJ-6	TANGER PROPERTIES LP SKT 3 1/8 09/01/26	LS		2	2FE	3,852,152	99.3110	3,846,300	3,873,000	3,858,408		1,934			3.125	3.188	MS	40,344	121,031	10/06/2016	09/01/2026
875484-AJ-6	TANGER PROPERTIES LP SKT 3 1/8 09/01/26			2	2FE	30,959,448	99.3110	30,912,410	31,127,000	31,009,725		15,545			3.125	3.188	MS	324,240	972,719	10/06/2016	09/01/2026
87612E-AR-7	TARGET CORP TGT 6 1/2 10/15/37				1FE	6,532,396	148.1500	7,926,046	5,350,000	6,286,928		(32,078)			6.500	5.002	AO	73,414	347,750	08/27/2010	10/15/2037
87612E-AU-0	TARGET CORP TGT 7 01/15/38	LS			1FE	364,802	155.4350	556,456	358,000	363,514		(152)			7.000	6.850	JJ	11,555	25,060	01/15/2008	01/15/2038
87612E-AU-0	TARGET CORP TGT 7 01/15/38				1FE	7,277,698	155.4350	11,101,139	7,142,000	7,252,010		(3,023)			7.000	6.850	JJ	230,528	499,940	01/15/2008	01/15/2038
87612E-BA-3	TARGET CORP TGT 4 07/01/42	LS			1FE	892,474	114.6030	1,045,181	912,000	895,393		441			4.000	4.125	JJ	18,240	36,480	06/21/2012	07/01/2042

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-BA-3	TARGET CORP TGT 4 07/01/42				1FE	18,679,326	114.6030	21,875,459	19,088,000	18,740,413		9,234			4.000	4.125	JJ	381,760	763,520	06/21/2012	07/01/2042
87656X-B#-7	TATE & LYLE INTL FIN PLC TATE LYLE 3.41 11/19/31				1IF	5,000,000	100.3260	5,016,300	5,000,000	5,000,000					3.410	3.410	MN	19,892		11/19/2019	11/19/2031
87656X-B#-7	TATE & LYLE INTL FIN PLC TATE LYLE 3.41 11/19/31	0			1IF	5,000,000	100.3260	5,016,300	5,000,000	5,000,000					3.410	3.410	MN	19,892		11/19/2019	11/19/2031
87656X-B@-9	TATE & LYLE INTL FIN PLC TATE LYLE 3.31 11/19/29				1IF	7,000,000	99.9090	6,993,630	7,000,000	7,000,000					3.310	3.310	MN	27,032		11/19/2019	11/19/2029
88104L-AG-8	TERRAFORM POWER OPERATIN BASIC	0		2	3FE	1,000,000	102.2860	1,022,857	1,000,000	1,000,000					4.750	4.750	JJ	9,896		10/10/2019	01/15/2030
88163V-AD-1	TEVA PHARM FIN CO LLC TEVA 6.15 02/01/36	LS			3FE	22,184,687	93.2500	17,764,125	19,050,000	21,453,841		(95,520)			6.150	4.999	FA	488,156	1,171,575	10/26/2010	02/01/2036
88163V-AD-1	TEVA PHARM FIN CO LLC TEVA 6.15 02/01/36				3FE	1,106,323	93.2500	885,875	950,000	1,069,877		(4,763)			6.150	4.999	FA	24,344	58,425	10/26/2010	02/01/2036
882384-AD-2	TEXAS EASTERN TRANSMISSI TEXAS EASTERN TRANSMISSION LP	0		2	2FE	2,984,430	103.6900	3,110,699	3,000,000	2,987,098		1,364			3.500	3.562	JJ	48,417	105,000	01/04/2018	01/15/2028
882389-CC-1	TEXAS EASTERN TRANSMISS SEP 7 07/15/32				2FE	2,374,840	134.1680	2,683,354	2,000,000	2,267,843		(14,508)			7.000	5.507	JJ	64,556	140,000	11/15/2010	07/15/2032
882440-AX-8	TEXAS GAS TRANSMISSION BWP 4 1/2 02/01/21	LS		2	2FE	1,155,919	101.5300	1,132,058	1,115,000	1,119,571		(5,222)			4.500	4.001	FA	20,906	50,175	01/19/2012	02/01/2021
882440-AX-8	TEXAS GAS TRANSMISSION BWP 4 1/2 02/01/21			2	2FE	10,766,111	101.5300	10,543,880	10,385,000	10,427,575		(48,640)			4.500	4.001	FA	194,719	467,325	01/19/2012	02/01/2021
882508-BF-0	TEXAS INSTRUMENTS INC TXN 3 7/8 03/15/39	LS		2	1FE	528,946	112.5690	562,846	500,000	528,384		(562)			3.875	3.460	MS	5,705	9,903	06/14/2019	03/15/2039
882508-BF-0	TEXAS INSTRUMENTS INC TXN 3 7/8 03/15/39			2	1FE	20,628,904	112.5690	21,950,975	19,500,000	20,606,979		(21,925)			3.875	3.460	MS	222,490	386,208	06/14/2019	03/15/2039
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC			4	2PL	11,925,895	99.7760	11,899,181	11,925,895	11,925,895					4.120	4.120	JD	1,365	491,347	02/08/2017	06/30/2034
883203-BV-2	TEXTRON INC TXT 3 7/8 03/01/25			2	2FE	4,995,150	105.9320	5,296,600	5,000,000	4,997,215		478			3.875	3.887	MS	64,583	193,750	10/23/2014	03/01/2025
883203-BW-0	TEXTRON INC TXT 4 03/15/26			2	2FE	3,969,680	106.8200	4,272,784	4,000,000	3,979,777		2,810			4.000	4.093	MS	47,111	160,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC TXT 3.65 03/15/27	LS		2	2FE	57,988	104.6320	60,686	58,000	57,991		1			3.650	3.652	MS	623	2,117	02/28/2017	03/15/2027
883203-BX-8	TEXTRON INC TXT 3.65 03/15/27			2	2FE	10,939,792	104.6320	11,448,812	10,942,000	10,940,394		187			3.650	3.652	MS	117,596	399,383	02/28/2017	03/15/2027
883556-BM-3	THERMO FISHER SCIENTIFIC TMO 3.65 12/15/25	LS		2	2FE	299,574	106.8850	320,654	300,000	299,729		40			3.650	3.667	JD	487	10,950	11/30/2015	12/15/2025
883556-BM-3	THERMO FISHER SCIENTIFIC TMO 3.65 12/15/25			2	2FE	8,687,646	106.8850	9,298,978	8,700,000	8,692,152		1,159			3.650	3.667	JD	14,113	317,550	11/30/2015	12/15/2025
883556-BY-7	THERMO FISHER SCIENTIFIC TMO 4.1 08/15/47	LS		2	2FE	170,967	112.2860	194,254	173,000	171,053		37			4.100	4.169	FA	2,680	7,093	08/10/2017	08/15/2047
883556-BY-7	THERMO FISHER SCIENTIFIC TMO 4.1 08/15/47			2	2FE	9,711,533	112.2860	11,034,326	9,827,000	9,716,413		2,103			4.100	4.169	FA	152,209	402,907	08/10/2017	08/15/2047
88428L-AA-0	THIRD POINT RE USA HOLDI TPRE 7 02/13/25				2FE	17,400,000	101.0000	17,574,000	17,400,000	17,400,000					7.000	7.000	FA	466,900	1,218,000	02/10/2015	02/13/2025
884903-AY-1	THOMSON REUTERS CORP TRICN 5 1/2 08/15/35				2FE	13,734,450	111.9090	13,988,575	12,500,000	13,483,077		(41,992)			5.500	4.724	FA	259,722	687,500	03/14/2013	08/15/2035
884903-AY-1	THOMSON REUTERS CORP TRICN 5 1/2 08/15/35	0			2FE	3,356,460	111.9090	3,357,258	3,000,000	3,329,726		(14,278)			5.500	4.724	FA	62,333	165,000	01/31/2018	08/15/2035
884903-BK-0	THOMSON REUTERS CORP TRICN 3.95 09/30/21			2	2FE	6,970,320	103.3840	7,236,852	7,000,000	6,993,921		3,297			3.950	4.002	MS	69,893	276,500	09/29/2011	09/30/2021
884903-BQ-7	THOMSON REUTERS CORP TRICN 4.3 11/23/23	LS		2	2FE	298,143	107.3480	322,045	300,000	299,181		189			4.300	4.377	MN	1,362	12,900	11/14/2013	11/23/2023
884903-BQ-7	THOMSON REUTERS CORP TRICN 4.3 11/23/23			2	2FE	4,670,907	107.3480	5,045,370	4,700,000	4,687,168		2,961			4.300	4.377	MN	21,333	202,100	11/14/2013	11/23/2023
884903-BV-6	THOMSON REUTERS CORP TRICN 3.35 05/15/26			2	2FE	8,961,300	102.7830	9,250,461	9,000,000	8,973,926		3,607			3.350	3.401	MN	38,525	301,500	05/02/2016	05/15/2026
88579Y-AH-4	3M COMPANY MMM 3 7/8 06/15/44				1FE	45,183,582	106.1650	49,202,077	46,345,000	45,288,636		24,981			3.875	4.022	JD	79,816	1,795,869	12/17/2015	06/15/2044
88579Y-AW-1	3M COMPANY MMM 3 1/8 09/19/46	LS		2	1FE	671,423	95.9860	695,901	725,000	674,688		1,101			3.125	3.526	MS	6,419	22,656	01/25/2017	09/19/2046
88579Y-AW-1	3M COMPANY MMM 3 1/8 09/19/46			2	1FE	14,146,178	95.9860	14,661,923	15,275,000	14,214,978		23,199			3.125	3.526	MS	135,247	477,344	01/25/2017	09/19/2046
88579Y-BA-8	3M COMPANY BASIC	0		2	1FE	1,995,900	101.9390	2,038,772	2,000,000	1,997,628		1,337			3.000	3.072	MS	17,833	60,000	09/11/2018	09/14/2021
886546-AB-6	TIFFANY & CO TIF 3.8 10/01/24			2	2FE	11,017,067	104.7140	11,518,496	11,000,000	11,009,070		(1,919)			3.800	3.779	AO	104,500	418,000	05/14/2015	10/01/2024
886546-AD-2	TIFFANY & CO TIF 4.9 10/01/44	LS		2	2FE	5,770	129.9210	7,795	6,000	5,785		4			4.900	5.157	AO	74	294	03/30/2016	10/01/2044
886546-AD-2	TIFFANY & CO TIF 4.9 10/01/44			2	2FE	22,833,819	129.9210	30,848,324	23,744,000	22,891,560		16,303			4.900	5.157	AO	290,864	1,163,456	03/30/2016	10/01/2044
88732J-AJ-7	TIME WARNER CABLE LLC TWC 6.55 05/01/37				2FE	14,329,670	122.6780	15,837,769	12,910,000	14,201,425		(33,627)			6.550	5.636	MN	140,934	681,855	06/12/2019	05/01/2037
88732J-AY-4	TIME WARNER CABLE LLC TWC 5 7/8 11/15/40	LS		2	2FE	126,507	114.7110	134,212	117,000	125,059		(216)			5.875	5.317	MN	878	6,874	01/13/2012	11/15/2040
88732J-AY-4	TIME WARNER CABLE LLC TWC 5 7/8 11/15/40			2	2FE	9,561,528	114.7110	10,143,920	8,843,000	9,452,140		(16,333)			5.875	5.317	MN	66,384	519,526	01/13/2012	11/15/2040
887389-AJ-3	TIMKEN CO TKR 3 7/8 09/01/24	LS		2	2FE	313,549	104.3230	329,660	316,000	314,673		253			3.875	3.974	MS	4,082	12,245	11/03/2016	09/01/2024
887389-AJ-3	TIMKEN CO TKR 3 7/8 09/01/24			2	2FE	28,461,477	104.3230	29,923,923	28,684,000	28,563,586		22,999			3.875	3.974	MS	370,502	1,111,505	11/03/2016	09/01/2024
887389-AK-0	TIMKEN CO TKR 4 1/2 12/15/28	LS		2	2FE	131,826	107.7540	142,236	132,000	131,837		11			4.500	4.517	JD	264	5,940	08/22/2018	12/15/2028
887389-AK-0	TIMKEN CO TKR 4 1/2 12/15/28			2	2FE	8,856,294	107.7540	9,555,642	8,868,000	8,857,027		715			4.500	4.517	JD	17,736	399,060	08/22/2018	12/15/2028
88738T-AA-8	TIMKEN CO TKR 6 7/8 05/08/28				2FE	1,927,869	122.7530	2,252,518	1,835,000	1,891,821		(4,991)			6.875	6.392	FA	47,659	126,156	09/15/2010	05/08/2028
889175-BD-6	TOLEDO EDISON COMPANY FE 6.15 05/15/37				1FE	13,312,004	135.2520	17,249,989	12,754,000	13,204,633		(14,745)			6.150	5.824	MN	100,225	784,371	11/30/2010	05/15/2037
889175-BE-4	TOLEDO EDISON COMPANY FE 7 1/4 05/01/20				1FE	831,359	101.3340	844,110	833,000	832,930		200			7.250	7.276	MN	10,065	60,393	04/21/2009	05/01/2020
891027-AQ-7	TORCHMARK CORP GL 3.8 09/15/22				2FE	27,556,535	102.7530	28,257,103	27,500,000	27,517,366		(5,995)			3.800	3.775	MS	307,694	1,045,000	09/18/2012	09/15/2022

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
891027-AS-3	TORCHMARK CORP GL 4.55 09/15/28			2	2FE	17,824,970	110.9760	18,865,954	17,000,000	17,786,092		(39,418)			4.550	3.891	MS	227,753	556,617	06/27/2019	09/15/2028
891092-AE-8	TORO CO TTC 6 5/8 05/01/37				2FE	2,120,900	127.0950	2,541,902	2,000,000	2,099,747		(3,156)			6.625	6.153	MN	22,083	132,500	08/04/2011	05/01/2037
891906-AF-6	TOTAL SYSTEM SERVICES IN GPN 4.45 06/01/28			2	2FE	29,926,800	108.9770	32,693,160	30,000,000	29,937,401		6,003			4.450	4.480	JD	111,250	1,335,000	05/09/2018	06/01/2028
89233P-4X-1	TOYOTA MOTOR CREDIT CORP TOYOTA 5 02/03/31			2	1FE	20,000,000	102.4460	20,489,260	20,000,000	20,000,000					5.000	5.000	FA	413,889	1,000,000	01/28/2011	02/03/2031
89233P-7J-9	TOYOTA MOTOR CREDIT CORP TOYOTA 3 02/04/33			2	1FE	18,361,250	100.0350	18,506,383	18,500,000	18,400,041		6,129			3.000	3.050	FA	226,625	555,000	01/24/2013	02/04/2033
89236T-DR-3	TOYOTA MOTOR CREDIT CORP TOYOTA 3.2 01/11/27				1FE	14,950,350	105.7920	15,868,845	15,000,000	14,963,483		4,558			3.200	3.239	JJ	226,667	480,000	01/04/2017	01/11/2027
89255#-AA-9	TRADEMARK ROYALTY 2018-1LLC TRADEMARK ROYALTY 2018-1 LL3				1PL	30,000,000	109.5750	32,872,500	30,000,000	30,000,000					4.920	4.920	MON	123,000	1,476,000	07/03/2018	07/01/2048
893045-AE-4	TRANS-ALLEGHENY INTERSTATE TRANS ALLEGHENY INTERSTATE	0		2	1FE	2,076,020	106.7490	2,134,971	2,000,000	2,052,589		(9,180)			3.850	3.293	JD	6,417	77,000	05/12/2017	06/01/2025
89417E-AH-2	TRAVELERS COS INC TRV 5.35 11/01/40	LS			1FE	153,494	130.0550	169,071	130,000	150,502		(606)			5.350	4.206	MN	1,159	6,955	07/25/2014	11/01/2040
89417E-AH-2	TRAVELERS COS INC TRV 5.35 11/01/40				1FE	13,327,967	130.0550	14,680,586	11,288,000	13,068,201		(52,591)			5.350	4.206	MN	100,651	603,908	07/25/2014	11/01/2040
89417E-AJ-8	TRAVELERS COS INC TRV 4.6 08/01/43				1FE	14,232,655	121.2290	16,174,427	13,342,000	14,136,435		(19,426)			4.600	4.200	FA	255,722	613,732	07/28/2014	08/01/2043
89417E-AK-5	TRAVELERS COS INC TRV 4.3 08/25/45			2	1FE	21,011,280	117.2360	24,619,581	21,000,000	21,013,324		(433)			4.300	4.295	FA	316,050	903,000	03/10/2017	08/25/2045
89417E-AL-3	TRAVELERS COS INC TRV 3 3/4 05/15/46			2	1FE	6,979,080	107.8540	7,549,773	7,000,000	6,980,536		423			3.750	3.767	MN	33,542	262,500	05/06/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC TRV 4 05/30/47	LS		2	1FE	99,566	112.3520	112,352	100,000	99,587		8			4.000	4.025	MN	344	4,000	05/15/2017	05/30/2047
89417E-AM-1	TRAVELERS COS INC TRV 4 05/30/47			2	1FE	4,878,734	112.3520	5,505,253	4,900,000	4,879,786		399			4.000	4.025	MN	16,878	196,000	05/15/2017	05/30/2047
89417E-AN-9	TRAVELERS COS INC TRV 4.05 03/07/48			2	1FE	4,968,200	111.4520	5,572,595	5,000,000	4,969,226		574			4.050	4.112	MS	64,125	202,500	02/28/2018	03/07/2048
89417E-AN-9	TRAVELERS COS INC TRV 4.05 03/07/48	0		2	1FE	968,020	111.4520	1,114,519	1,000,000	968,760		570			4.050	4.112	MS	12,825	40,500	09/12/2018	03/07/2048
89566E-AD-0	TRISTATE GEN&TRANS ASSN TRISTA 6 06/15/40	LS			1FE	342,023	131.1300	432,728	330,000	340,544		(302)			6.000	5.722	JD	880	19,800	09/24/2013	06/15/2040
89566E-AD-0	TRISTATE GEN&TRANS ASSN TRISTA 6 06/15/40				1FE	31,787,457	131.1300	40,217,448	30,670,000	31,649,938		(28,044)			6.000	5.722	JD	81,787	1,840,200	09/24/2013	06/15/2040
89566E-B@-6	TRISTATE GEN&TRANS ASSN			4	1FE	16,000,000	103.9600	16,633,600	16,000,000	16,000,000					4.450	4.450	AO	178,000	712,000	10/31/2014	10/01/2045
896239-AA-8	TRIMBLE INC TRMB 4 3/4 12/01/24			2	2FE	14,880,750	108.3850	16,257,750	15,000,000	14,934,453		11,546			4.750	4.851	JD	59,375	712,500	11/19/2014	12/01/2024
896239-AC-4	TRIMBLE INC TRMB 4.9 06/15/28			2	2FE	9,986,700	109.1100	10,910,950	10,000,000	9,988,357		1,087			4.900	4.917	JD	21,778	490,000	06/07/2018	06/15/2028
896522-AH-2	TRINITY INDUSTRIES INC TRN 4.55 10/01/24	LS		2	3FE	990,621	102.8320	1,008,785	981,000	987,408		(1,250)			4.550	4.390	AO	11,159	44,636	04/19/2017	10/01/2024
896522-AH-2	TRINITY INDUSTRIES INC TRN 4.55 10/01/24			2	3FE	8,097,649	102.8320	8,246,122	8,019,000	8,071,378		(10,220)			4.550	4.390	AO	91,216	364,865	04/19/2017	10/01/2024
89838L-AF-1	TRUSTEES OF BOSTON COLL BOSCOL 3.993 07/01/47				1FE	17,000,000	112.1780	19,070,294	17,000,000	17,000,000					3.993	3.993	JJ	339,405	678,810	01/24/2017	07/01/2047
898813-AK-6	TUCSON ELECTRIC POWER CO FTSCN 5.15 11/15/21			2	1FE	32,930,940	104.9430	32,532,268	31,000,000	31,390,811		(229,513)			5.150	4.334	MN	203,997	1,596,500	06/04/2012	11/15/2021
902494-AT-0	TYSON FOODS INC TSN 4 1/2 06/15/22			2	2FE	25,330,700	105.2400	26,310,050	25,000,000	25,089,909		(38,541)			4.500	4.326	JD	50,000	1,125,000	11/08/2013	06/15/2022
902494-BD-4	TYSON FOODS INC TSN 4.55 06/02/47			2	2FE	19,883,200	113.5720	22,714,320	20,000,000	19,888,206		2,009			4.550	4.586	JD	73,306	910,000	05/23/2017	06/02/2047
902494-BK-8	TYSON FOODS INC TSN 4.35 03/01/29			2	2FE	10,010,080	113.2210	11,322,080	10,000,000	10,009,512		(568)			4.350	4.337	MS	145,000	232,000	02/14/2019	03/01/2029
90265E-AL-4	UDR INC UDR 2.95 09/01/26			2	2FE	7,000,000	101.3270	7,092,876	7,000,000	7,000,000					2.950	2.950	MS	68,833	206,500	08/16/2016	09/01/2026
90265E-AM-2	UDR INC UDR 3 1/2 07/01/27			2	2FE	4,988,200	104.7000	5,234,980	5,000,000	4,990,860		1,047			3.500	3.528	JJ	87,500	175,000	06/07/2017	07/01/2027
90265E-AR-1	UDR INC UDR 3 08/15/31			2	2FE	10,968,100	100.1620	11,017,776	11,000,000	10,968,940		840			3.000	3.029	FA	124,667		08/06/2019	08/15/2031
902691-A#-1	UGI UTILITIES INC UGI UTILITIES				1	8,000,000	103.3470	8,267,760	8,000,000	8,000,000					4.120	4.120	MS	83,316	329,600	09/30/2016	09/30/2046
902691-AE-4	UGI UTILITIES INC UGI 6.206 09/30/36				1FE	2,136,493	125.5010	2,610,415	2,080,000	2,124,875		(1,523)			6.206	6.000	MS	32,630	129,085	03/23/2010	09/30/2036
902691-B*-4	UGI UTILITIES INC UGI UTILITIES INC				1	6,000,000	103.3520	6,201,120	6,000,000	6,000,000					4.120	4.120	AO	41,887	247,200	10/31/2016	10/31/2046
902748-AA-0	UIL HOLDINGS CORP AGR 4 5/8 10/01/20				2FE	4,215,000	101.8200	4,072,792	4,000,000	4,022,433		(28,975)			4.625	3.858	AO	46,250	185,000	06/25/2012	10/01/2020
902917-AH-6	WASTE MANAGEMENT INC WM 7 07/15/28	LS			2FE	39,063	130.1050	45,537	35,000	37,177		(191)			7.000	6.054	JJ	1,130	2,450	05/15/2007	07/15/2028
902917-AH-6	WASTE MANAGEMENT INC WM 7 07/15/28				2FE	11,121,903	130.1050	12,964,963	9,965,000	10,584,754		(54,351)			7.000	6.054	JJ	321,648	697,550	05/15/2007	07/15/2028
90331H-NQ-2	US BANK NA CINCINNATI US BANK NA CINCINNATI	0		2	1FE	3,000,000	100.2140	3,006,414	3,000,000	3,000,000					2.256	2.682	JAJO	12,218	87,076	04/24/2018	04/26/2021
904311-AA-5	UNDER ARMOUR INC UA 3 1/4 06/15/26	LS		2	3FE	1,999,296	97.5000	1,944,150	1,994,000	1,997,726		(525)			3.250	3.217	JD	2,880	64,805	10/11/2016	06/15/2026
904311-AA-5	UNDER ARMOUR INC UA 3 1/4 06/15/26			2	3FE	13,040,544	97.5000	12,680,850	13,006,000	13,030,303		(3,425)			3.250	3.217	JD	18,786	422,695	10/11/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL CORP UNANA 3.1 07/30/25				1FE	14,825,700	104.5740	15,686,025	15,000,000	14,895,896		16,765			3.100	3.237	JJ	195,042	465,000	07/28/2015	07/30/2025
904764-BC-0	UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28	LS		2	1FE	18,331,758	108.1910	20,137,516	18,613,000	18,374,521		24,417			3.500	3.682	MS	179,150	651,455	03/19/2018	03/22/2028
904764-BC-0	UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28			2	1FE	11,214,942	108.1910	12,319,664	11,387,000	11,241,104		14,938			3.500	3.682	MS	109,600	398,545	03/19/2018	03/22/2028
906548-CJ-9	UNION ELECTRIC CO AEE 3.9 09/15/42	LS		2	1FE	99,474	108.4060	108,406	100,000	99,552		12			3.900	3.930	MS	1,148	3,900	09/06/2012	09/15/2042
906548-CJ-9	UNION ELECTRIC CO AEE 3.9 09/15/42			2	1FE	19,795,326	108.4060	21,572,695	19,900,000	19,810,938		2,395			3.900	3.930	MS	228,518	776,100	09/06/2012	09/15/2042

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
906548-CL-4	UNION ELECTRIC CO AEE 3.65 04/15/45			2	1FE	3,993,460	104.9050	4,196,216	4,000,000	3,994,077		147			3.650	3.659	AO	30,822	146,000	06/20/2016	04/15/2045
907818-DU-9	UNION PACIFIC CORP UNP 4 3/4 12/15/43			2	1FE	27,353,080	119.3250	31,621,072	26,500,000	27,324,148		(15,020)			4.750	4.531	JD	55,944	1,258,750	04/11/2019	12/15/2043
907818-EJ-3	UNION PACIFIC CORP UNP 4.05 03/01/46			2	1FE	4,934,100	109.0880	5,454,410	5,000,000	4,938,745		1,282			4.050	4.127	MS	67,500	202,500	02/25/2016	03/01/2046
907818-EN-4	UNION PACIFIC CORP UNP 4 04/15/47			2	1FE	9,865,500	109.3170	10,931,690	10,000,000	9,872,274		2,516			4.000	4.078	AO	84,444	400,000	03/29/2017	04/15/2047
907818-EV-6	UNION PACIFIC CORP UNP 4 3/8 09/10/38			2	2FE	7,987,920	114.2180	9,137,472	8,000,000	7,989,880		924			4.375	4.385	MS	107,917	439,444	06/06/2018	09/10/2038
909318-AA-5	UNITED AIR 2018-1 AA PTT BASIC	0			1FE	3,831,237	104.0970	3,988,184	3,831,237	3,831,237					3.500	3.500	MS	44,698	134,093	01/31/2018	03/01/2030
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31			4	1FE	2,723,504	107.9780	2,940,797	2,723,504	2,723,504					4.550	4.550	FA	43,372	66,779	02/04/2019	08/25/2031
90931V-AA-4	UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30			4	1FE	14,367,139	101.2250	14,543,136	14,367,139	14,367,139					3.700	3.700	MS	177,195	531,584	01/31/2018	03/01/2030
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28				1FE	21,462,626	101.2300	21,726,509	21,462,626	21,462,626					3.100	3.100	AO	155,246	665,341	09/13/2016	10/07/2028
90932L-AB-3	UNITED AIR 2015-1 A PTT UAL 3.7 12/01/22				1FE	4,000,000	102.3480	4,093,936	4,000,000	4,000,000					3.700	3.700	JD	12,333	148,000	11/02/2015	12/01/2022
90964*-AH-8	COKE UNITED COKE UNITED				2PL	12,000,000	105.6780	12,681,360	12,000,000	12,000,000					4.240	4.240	JD	14,133	508,800	12/21/2016	12/21/2031
910637-N#-0	UNITED ILLUMINATING CO				1	4,000,000	107.9110	4,316,440	4,000,000	4,000,000					6.260	6.260	MS	80,684	250,400	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				1	3,000,000	108.6050	3,258,150	3,000,000	3,000,000					6.260	6.260	JD	13,042	187,800	12/06/2007	12/06/2022
911312-AJ-5	UNITED PARCEL SERVICE UPS 6.2 01/15/38		LS		1FE	4,446,593	140.4900	5,368,115	3,821,000	4,321,911		(16,651)			6.200	5.081	JJ	109,238	236,902	11/10/2010	01/15/2038
911312-AJ-5	UNITED PARCEL SERVICE UPS 6.2 01/15/38				1FE	5,830,262	140.4900	7,038,539	5,010,000	5,666,782		(21,832)			6.200	5.081	JJ	143,230	310,620	11/10/2010	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE UPS 4 7/8 11/15/40			2	1FE	24,368,600	121.6730	30,418,225	25,000,000	24,474,038		13,987			4.875	5.039	MN	155,729	1,218,750	11/09/2010	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE UPS 3.4 11/15/46		LS	2	1FE	807,852	100.1360	816,107	815,000	808,325		149			3.400	3.447	MN	3,541	27,710	10/19/2016	11/15/2046
911312-AZ-9	UNITED PARCEL SERVICE UPS 3.4 11/15/46			2	1FE	14,060,598	100.1360	14,204,263	14,185,000	14,068,827		2,593			3.400	3.447	MN	61,626	482,290	10/19/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE BASIC			2	1FE	435,919	107.0390	433,509	405,000	435,904		(15)			3.750	3.323	MN	1,941		12/23/2019	11/15/2047
91159H-HM-5	US BANCORP USB 3.1 04/27/26			2	1FE	13,989,220	104.1570	14,581,980	14,000,000	13,992,813		1,014			3.100	3.109	AO	77,156	434,000	04/21/2016	04/27/2026
91159H-HM-5	US BANCORP USB 3.1 04/27/26			2	1FE	4,996,150	104.1570	5,207,850	5,000,000	4,997,433		362			3.100	3.109	AO	27,556	155,000	04/21/2016	04/27/2026
91159H-HR-4	US BANCORP USB 3.15 04/27/27			2	1FE	15,990,400	104.7030	16,752,528	16,000,000	15,992,684		875			3.150	3.157	AO	89,600	504,000	04/24/2017	04/27/2027
913017-BP-3	UNITED TECHNOLOGIES CORP UTX 6 1/8 07/15/38				2FE	17,909,403	138.4790	21,117,987	15,250,000	17,435,617		(70,903)			6.125	4.935	JJ	430,707	934,063	11/14/2013	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP UTX 5.7 04/15/40				2FE	9,977,200	133.9510	13,395,080	10,000,000	9,982,116		459			5.700	5.715	AO	120,333	570,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP UTX 4 1/2 06/01/42				2FE	9,876,700	119.9410	11,994,140	10,000,000	9,894,191		2,664			4.500	4.576	JD	37,500	450,000	05/24/2012	06/01/2042
913017-CP-2	UNITED TECHNOLOGIES CORP UTX 4.05 05/04/47			2	2FE	5,983,440	113.7040	6,822,264	6,000,000	5,984,238		310			4.050	4.066	MN	38,475	243,000	05/01/2017	05/04/2047
913017-CW-7	UNITED TECHNOLOGIES CORP BASIC			2	2FE	2,982,360	117.9540	3,538,628	3,000,000	2,982,947		529			4.450	4.495	MN	16,688	133,500	08/13/2018	11/16/2038
91324P-AR-3	UNITEDHEALTH GROUP INC UNH 5.8 03/15/36				1FE	13,343,720	132.6590	18,572,204	14,000,000	13,483,486		17,810			5.800	6.161	MS	239,089	812,000	07/29/2010	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC UNH 6 7/8 02/15/38				1FE	4,925,500	148.4550	7,422,735	5,000,000	4,939,385		1,627			6.875	6.994	FA	129,861	343,750	02/07/2008	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC UNH 5.7 10/15/40			2	1FE	5,041,080	132.9070	5,980,829	4,500,000	4,968,766		(13,288)			5.700	4.885	AO	54,150	256,500	11/01/2013	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC UNH 5.95 02/15/41		LS	2	1FE	106,365	135.9710	135,971	100,000	105,406		(138)			5.950	5.508	FA	2,248	5,950	07/14/2011	02/15/2041
91324P-BQ-4	UNITEDHEALTH GROUP INC UNH 5.95 02/15/41			2	1FE	4,148,235	135.9710	5,302,885	3,900,000	4,110,851		(5,397)			5.950	5.508	FA	87,663	232,050	07/14/2011	02/15/2041
91324P-CD-2	UNITEDHEALTH GROUP INC UNH 4 1/4 03/15/43		LS	2	1FE	157,830	113.8630	182,180	160,000	158,115		46			4.250	4.331	MS	2,002	6,800	02/25/2013	03/15/2043
91324P-CD-2	UNITEDHEALTH GROUP INC UNH 4 1/4 03/15/43			2	1FE	14,638,770	113.8630	16,897,210	14,840,000	14,665,201		4,306			4.250	4.331	MS	185,706	630,700	02/25/2013	03/15/2043
91324P-CQ-3	UNITEDHEALTH GROUP INC UNH 4 5/8 07/15/35				1FE	7,999,040	121.0620	9,684,920	8,000,000	7,999,110		38			4.625	4.626	JJ	170,611	370,000	07/21/2015	07/15/2035
91324P-CX-8	UNITEDHEALTH GROUP INC UNH 4.2 01/15/47			2	1FE	9,925,300	114.8040	11,480,400	10,000,000	9,929,051		1,381			4.200	4.244	JJ	193,667	420,000	12/15/2016	01/15/2047
91324P-DE-9	UNITEDHEALTH GROUP INC UNITED HEALTH GROUP INC				1FE	2,909,700	103.6270	3,108,801	3,000,000	2,925,393		8,269			2.950	3.315	AO	18,683	88,500	01/30/2018	10/15/2027
91324P-DT-6	UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39			2	1FE	9,927,440	104.6720	10,467,160	10,000,000	9,928,627		1,187			3.500	3.551	FA	151,667		07/24/2019	08/15/2039
913259-A#-4	UNITIL CORPORATION UNITIL 3.43 12/18/29				2Z	15,000,000	99.3020	14,895,300	15,000,000	15,000,000					3.430	3.430	JD	18,579		12/18/2019	12/18/2029
91412N-AF-7	UNIVERSITY OF CHICAGO UNICHI 5.42 10/01/30			4	1FE	17,328,499	119.0360	19,777,831	16,615,000	17,050,941		(35,702)			5.420	5.064	AO	225,133	900,533	02/01/2011	10/01/2030
91412N-AK-6	UNIVERSITY OF CHICAGO UNICHI 4.411 10/01/44			2	1FE	9,999,200	106.5190	10,651,910	10,000,000	10,000,013					4.411	4.411	AO	110,275	441,100	08/06/2014	10/01/2044
91412N-BC-3	UNIVERSITY OF CHICAGO BASIC			2	1FE	2,000,000	113.2800	2,265,600	2,000,000	2,000,000					4.003	4.003	AO	20,015	80,060	09/06/2018	10/01/2053
914744-AC-1	UNIV OF NOTRE DAME BASIC				1FE	2,660,675	109.7150	2,742,878	2,500,000	2,658,656		(2,019)			3.720	3.325	MS	31,000	46,500	07/11/2019	03/01/2043
914886-AB-2	UNIV OF SOUTHERN CALIFOR USCTRJ 3.028 10/01/39				1FE	39,766,700	100.7130	40,285,320	40,000,000	39,774,424		5,148			3.028	3.066	AO	302,800	1,059,800	06/19/2019	10/01/2039
914886-AC-0	UNIV OF SOUTHERN CALIFOR USCTRJ 3.841 10/01/47			2	1FE	5,000,000	114.0220	5,701,115	5,000,000	5,000,000					3.841	3.841	AO	48,013	192,050	04/10/2017	10/01/2047
918204-AR-9	VF CORP VFC 6 10/15/33				1FE	5,378,985	128.8780	6,894,968	5,350,000	5,371,795		(1,018)			6.000	5.956	AO	67,767	321,000	09/30/2010	10/15/2033
918204-AT-5	VF CORP VFC 6.45 11/01/37				1FE	23,623,221	139.1150	28,033,084	20,151,000	22,931,156		(92,409)			6.450	5.249	MN	216,623	1,299,740	10/29/2010	11/01/2037
91913Y-AE-0	VALERO ENERGY CORP VLO 7 1/2 04/15/32				2FE	7,633,391	138.9460	9,205,146	6,625,000	7,362,910		(39,135)			7.500	6.192	AO	104,896	496,875	05/06/2011	04/15/2032

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91913Y-AL-4	VALERO ENERGY CORP VLO 6 5/8 06/15/37				2FE	4,247,240	132.4820	5,299,280	4,000,000	4,204,679		(6,408)			6.625	6.143	JD	11,778	265,000	09/13/2011	06/15/2037
91913Y-AS-9	VALERO ENERGY CORP VLO 3.65 03/15/25				2FE	9,970,900	106.4000	10,640,040	10,000,000	9,983,554		2,817			3.650	3.685	MS	107,472	365,000	03/10/2015	03/15/2025
91913Y-AT-7	VALERO ENERGY CORP VLO 4.9 03/15/45				2FE	4,979,700	115.6270	5,781,345	5,000,000	4,981,331		368			4.900	4.926	MS	72,139	245,000	03/10/2015	03/15/2045
91913Y-AU-4	VALERO ENERGY CORP VLO 3.4 09/15/26			2	2FE	3,986,200	104.8650	4,194,612	4,000,000	3,990,252		1,272			3.400	3.441	MS	40,044	136,000	09/07/2016	09/15/2026
91914J-AA-0	VALERO ENERGY PARTNERS VLO 4 3/8 12/15/26			2	2FE	25,150,050	108.9670	27,241,625	25,000,000	25,114,963		(14,385)			4.375	4.296	JD	48,611	1,093,750	02/15/2018	12/15/2026
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH			4	1	8,901,063	101.2360	9,011,080	8,901,063	8,901,063					4.000	4.033	MON	15,824	336,290	10/25/2016	01/15/2043
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH	0		4	1	3,956,028	101.2360	4,004,924	3,956,028	3,956,028					4.000	4.033	MON	7,033	163,368	10/25/2016	01/15/2043
920253-AF-8	VALMONT INDUSTRIES INC VMI 5 10/01/44			2	2FE	29,955,450	102.3190	30,695,820	30,000,000	29,959,676		788			5.000	5.009	AO	375,000	1,500,000	09/08/2014	10/01/2044
92277G-AG-2	VENTAS REALTY LP VTR 4 1/8 01/15/26			2	2FE	6,945,260	107.0950	7,496,678	7,000,000	6,965,619		4,903			4.125	4.218	JJ	133,146	288,750	07/09/2015	01/15/2026
92277G-AJ-6	VENTAS REALTY LP VTR 3 1/4 10/15/26		LS	2	2FE	170,677	102.2040	174,770	171,000	170,795		27			3.250	3.270	AO	1,173	5,558	09/14/2016	10/15/2026
92277G-AJ-6	VENTAS REALTY LP VTR 3 1/4 10/15/26			2	2FE	4,819,873	102.2040	4,935,450	4,829,000	4,823,209		750			3.250	3.270	AO	33,132	156,943	09/14/2016	10/15/2026
92277G-AJ-6	VENTAS REALTY LP VTR 3 1/4 10/15/26	0		2	2FE	1,996,220	102.2040	2,044,088	2,000,000	1,997,346		344			3.250	3.270	AO	13,722	65,000	09/14/2016	10/15/2026
92277G-AU-1	VENTAS REALTY LP VTR 3 01/15/30			2	2FE	4,975,300	99.1490	4,957,450	5,000,000	4,975,955		655			3.000	3.056	JJ	54,167		08/12/2019	01/15/2030
92343V-BE-3	VERIZON COMMUNICATIONS VZ 4 3/4 11/01/41				2FE	7,971,750	121.0350	9,077,625	7,500,000	7,898,377		(10,737)			4.750	4.370	MN	59,375	356,250	01/13/2012	11/01/2041
92343V-BG-8	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS	0		2	2FE	3,532,400	108.5390	4,341,549	4,000,000	3,552,782		10,824			3.850	4.650	MN	25,667	154,000	02/05/2018	11/01/2042
92343V-CV-4	VERIZON COMMUNICATIONS VZ 4.272 01/15/36				2FE	24,961,010	112.8080	24,817,738	22,000,000	24,941,030		(19,980)			4.272	3.200	JJ	433,371		11/06/2019	01/15/2036
92343V-DC-5	VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46				2FE	6,996,290	112.9060	7,903,448	7,000,000	6,996,422		73			4.125	4.128	FA	109,083	288,750	07/27/2016	08/15/2046
92343V-DC-5	VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46	0			2FE	1,898,993	112.9060	2,145,222	1,900,000	1,899,029		20			4.125	4.128	FA	29,608	78,375	07/27/2016	08/15/2046
92343V-DY-7	VERIZON COMMUNICATIONS VZ 4 1/8 03/16/27				2FE	10,449,100	110.6450	11,064,520	10,000,000	10,363,473		(43,538)			4.125	3.549	MS	120,313	412,500	12/22/2017	03/16/2027
92343V-EK-6	VERIZON COMMUNICATIONS VZ 6.8 05/01/29				2FE	8,179,595	124.3450	8,548,726	6,875,000	8,018,853		(98,843)			6.800	4.560	MN	77,917	467,500	05/08/2018	05/01/2029
92343V-EM-2	VERIZON COMMUNICATIONS VZ 7 7/8 07/01/32				2FE	6,234,231	142.5820	7,796,378	5,468,000	6,176,602		(36,232)			7.875	6.357	JJ	215,303	430,605	05/10/2018	07/01/2032
92345Y-AF-3	VERISK ANALYTICS INC VRSK 4 1/8 03/15/29			2	2FE	57,875,860	109.1980	60,058,955	55,000,000	57,796,921		(78,939)			4.125	3.447	MS	668,021	584,719	09/13/2019	03/15/2029
92524-AV-2	CBS CORP VIAC 5 1/2 05/15/33				2FE	13,599,898	119.4360	15,825,310	13,250,000	13,514,123		(14,244)			5.500	5.284	MN	93,118	728,750	04/25/2012	05/15/2033
92524-AX-8	CBS CORP VIAC 6 7/8 04/30/36				2FE	2,295,080	133.9980	2,679,958	2,000,000	2,232,852		(8,411)			6.875	5.765	AO	23,299	137,500	09/16/2010	04/30/2036
92553P-AC-6	VIACOM INC VIAC 6 3/4 10/05/37				2FE	2,702,500	127.0860	3,177,158	2,500,000	2,667,045		(5,094)			6.750	6.127	AO	40,313	168,750	04/13/2011	10/05/2037
92553P-AL-6	VIACOM INC VIAC 4 1/2 02/27/42				2FE	12,255,400	101.0530	12,631,563	12,500,000	12,291,350		5,319			4.500	4.621	FA	193,750	562,500	05/04/2012	02/27/2042
9264VW-II-3	BNFS LEASE BACKED SECURITY			4	2FE	12,086,341	103.8480	12,551,423	12,086,341	12,086,341					4.070	4.101	MON	21,863	491,884	03/12/2015	05/15/2034
926ECC-II-4	OLD DOMINION ELECTRIC				1FE	10,000,000	103.9750	10,397,500	10,000,000	10,000,000					4.460	4.460	JD	37,167	446,000	01/15/2015	01/15/2045
92763M-AA-3	VIPER ENERGY PARTNERS LP BASIC	0		2	3FE	1,500,000	104.4330	1,566,496	1,500,000	1,500,000					5.375	5.375	MN	16,797		10/10/2019	11/01/2027
927804-FB-5	VIRGINIA ELEC & POWER CO D 6 05/15/37				2FE	17,275,461	132.6780	20,299,795	15,300,000	16,863,266		(54,906)			6.000	5.106	MN	117,300	918,000	11/09/2010	05/15/2037
927804-FU-3	VIRGINIA ELEC & POWER CO D 3.15 01/15/26			2	1FE	13,998,740	104.4150	14,618,142	14,000,000	13,999,199		119			3.150	3.151	JJ	203,350	441,000	01/12/2016	01/15/2026
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY			4	1PL	4,628,576	104.1660	4,821,402	4,628,576	4,628,576					3.930	3.949	MJSD	505	181,903	08/22/2014	06/30/2030
92826C-AE-2	VISA INC V 4.15 12/14/35			2	1FE	59,520,110	118.0130	68,447,540	58,000,000	59,336,200		(65,056)			4.150	3.944	JD	113,664	2,407,000	02/22/2018	12/14/2035
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FI VOLKSWAGEN GROUP AMERICA FIN	0			2FE	4,970,450	106.5360	5,326,795	5,000,000	4,976,604		5,441			4.250	4.383	MN	28,333	212,500	11/07/2018	11/13/2023
92890H-AD-4	WEA FINANCE LLC/WESTFIEL BASIC	0		2	1FE	2,065,200	116.0280	2,320,551	2,000,000	2,063,999		(1,201)			4.750	4.531	MS	27,444	95,000	02/05/2019	09/17/2044
929160-AV-1	VULCAN MATERIALS CO VMC 4 1/2 06/15/47			2	2FE	24,894,600	109.7170	27,429,325	25,000,000	24,899,108		1,827			4.500	4.526	JD	50,000	1,125,000	02/06/2018	06/15/2047
92928Q-AD-0	WEA FINANCE LLC BASIC	0		2	1FE	994,700	115.0950	1,150,952	1,000,000	994,808		85			4.625	4.658	MS	12,976	46,250	09/12/2018	09/20/2048
92928Q-AE-8	WEA FINANCE LLC BASIC	0		2	1FE	1,993,680	108.1640	2,163,272	2,000,000	1,994,352		527			4.125	4.164	MS	23,146	82,500	09/12/2018	09/20/2028
92936U-AE-9	WP CAREY INC WPC 4 1/4 10/01/26			2	2FE	14,962,400	107.0310	16,054,605	15,000,000	14,973,323		3,343			4.250	4.281	AO	159,375	637,500	09/09/2016	10/01/2026
92936U-AF-6	WP CAREY INC WPC 3.85 07/15/29			2	2FE	7,910,080	105.9240	8,473,904	8,000,000	7,914,345		4,265			3.850	3.986	JJ	168,544		06/10/2019	07/15/2029
929903-AM-4	WACHOVIA CORP WFC 5 1/2 08/01/35				1FE	9,900,360	126.7140	13,685,155	10,800,000	10,097,603		26,285			5.500	6.155	FA	247,500	594,000	06/09/2010	08/01/2035
931142-CB-7	WAL-MART STORES INC WMT 5 1/4 09/01/35				1FE	34,310,910	131.2480	44,080,953	33,586,000	34,141,283		(22,792)			5.250	5.095	MS	587,755	1,763,265	05/27/2011	09/01/2035
931142-CK-7	WAL-MART STORES INC WMT 6 1/2 08/15/37		LS		1FE	167,885	149.1090	205,770	138,000	161,684		(821)			6.500	5.021	FA	3,389	8,970	10/15/2010	08/15/2037
931142-CK-7	WAL-MART STORES INC WMT 6 1/2 08/15/37				1FE	3,481,795	149.1090	4,267,488	2,862,000	3,353,190		(17,022)			6.500	5.021	FA	70,278	186,030	10/15/2010	08/15/2037
931142-CM-3	WAL-MART STORES INC WMT 6.2 04/15/38				1FE	12,199,920	145.7790	17,493,492	12,000,000	12,161,587		(4,722)			6.200	6.077	AO	157,067	744,000	04/06/2009	04/15/2038
931142-DK-6	WAL-MART STORES INC WMT 4 3/4 10/02/43			2	1FE	9,756,990	127.1870	11,446,812	9,000,000	9,674,444		(16,768)			4.750	4.240	AO	105,688	427,500	07/24/2014	10/02/2043
931427-AB-4	WALGREENS BOOTS ALLIANCE WBA 4 1/2 11/18/34			2	2FE	9,968,550	103.0390	10,303,880	10,000,000	9,974,120		1,191			4.500	4.524	MN	53,750	450,000	11/10/2014	11/18/2034

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931427-AC-2	WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/44	LS		2	2FE	4,652,256	101.9160	4,742,151	4,653,000	4,652,320		14			4.800	4.801	MN	26,677	223,344	11/06/2014	11/18/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/44			2	2FE	5,346,144	101.9160	5,449,449	5,347,000	5,346,219		16			4.800	4.801	MN	30,656	256,656	11/06/2014	11/18/2044
93884P-CM-0	WASHINGTON GAS LIGHT CO WGL 6.57 02/22/27				1FE	4,344,110	119.4400	5,076,204	4,250,000	4,301,968		(5,577)			6.570	6.355	MS	82,216	279,225	02/22/2010	02/22/2027
93884P-DT-4	WASHINGTON GAS LIGHT CO WGL 5.211 12/03/40				2FE	25,000,000	117.7220	29,430,475	25,000,000	25,000,000					5.211	5.212	MS	383,588	1,302,750	11/30/2010	12/03/2040
93884P-DW-7	WASHINGTON GAS LIGHT CO WGL 3.796 09/15/46			2	1FE	10,000,000	104.2680	10,426,790	10,000,000	10,000,000					3.796	3.796	MS	111,771	379,600	09/13/2016	09/15/2046
939653-AM-3	WASHINGTON REIT WRE 3.95 10/15/22			2	2FE	16,949,160	103.4020	17,578,391	17,000,000	16,983,828		5,285			3.950	3.986	AO	141,761	671,500	09/13/2012	10/15/2022
94106L-AY-5	WASTE MANAGEMENT INC WM 2.9 09/15/22			2	2FE	19,244,390	102.3040	21,483,924	21,000,000	20,400,386		205,840			2.900	4.025	MS	179,317	609,000	01/08/2014	09/15/2022
94106L-BC-2	WASTE MANAGEMENT INC WM 4.1 03/01/45	LS		2	2FE	105,758	112.4000	118,020	105,000	105,716		(17)			4.100	4.056	MS	1,435	4,305	03/22/2017	03/01/2045
94106L-BC-2	WASTE MANAGEMENT INC WM 4.1 03/01/45			2	2FE	1,908,682	112.4000	2,129,984	1,895,000	1,907,928		(301)			4.100	4.056	MS	25,898	77,695	03/22/2017	03/01/2045
94106L-BJ-7	WASTE MANAGEMENT INC WM 4 07/15/39			2	2FE	23,276,080	111.8460	24,606,142	22,000,000	23,254,161		(21,919)			4.000	3.584	JJ	535,333		06/26/2019	07/15/2039
942683-AF-0	ACTAVIS INC AGN 3 1/4 10/01/22			2	2FE	23,740,034	102.2240	24,580,831	24,046,000	23,932,256		36,003			3.250	3.421	AO	195,374	781,495	09/11/2013	10/01/2022
948741-AM-5	WEINGARTEN REALTY INVEST WRI 3 1/4 08/15/26			2	2FE	4,957,750	100.1870	5,009,325	5,000,000	4,970,524		3,915			3.250	3.350	FA	61,389	162,500	08/02/2016	08/15/2026
94948Q-AQ-3	WELLESLEY COLLEGE WELCOL 4.046 07/01/33			4	1FE	13,985,000	111.2800	15,562,508	13,985,000	13,985,000					4.046	4.046	JJ	282,917	565,833	03/29/2012	07/01/2033
94973V-AH-0	ANTHEM INC ANTM 5.95 12/15/34				2FE	4,415,083	128.3220	5,543,519	4,320,000	4,392,882		(3,002)			5.950	5.780	JD	11,424	257,040	07/22/2010	12/15/2034
94973V-AN-7	ANTHEM INC ANTM 6 3/8 06/15/37	LS			2FE	109,517	129.6670	142,633	110,000	109,622		12			6.375	6.408	JD	312	7,013	06/05/2007	06/15/2037
94973V-AN-7	ANTHEM INC ANTM 6 3/8 06/15/37				2FE	14,824,633	129.6670	19,307,342	14,890,000	14,838,870		1,557			6.375	6.408	JD	42,188	949,238	06/05/2007	06/15/2037
949746-RG-8	WELLS FARGO & COMPANY WELLS FARGO & CO	0		2	2FE	1,920,000	108.9540	2,179,070	2,000,000	1,920,000					5.900	6.146	JD	5,244	118,000	02/11/2016	01/01/9999
949746-RW-3	WELLS FARGO & COMPANY WFC 3 04/22/26				1FE	4,982,850	102.9220	5,146,075	5,000,000	4,988,589		1,618			3.000	3.040	AO	28,750	150,000	04/15/2016	04/22/2026
949746-SK-8	WELLS FARGO & COMPANY BASIC	0		2	1FE	2,144,239	102.0220	2,142,453	2,100,000	2,139,681		(4,558)			3.069	2.128	JJ	28,107		10/03/2019	01/24/2023
94974B-FN-5	WELLS FARGO & COMPANY WFC 4 1/8 08/15/23				1FE	9,911,500	106.0740	10,607,390	10,000,000	9,962,451		9,403			4.125	4.238	FA	155,833	412,500	01/10/2014	08/15/2023
94978S-AA-7	WELLS FARGO CAPITAL X WELLS FARGO CAPITAL X	0			2FE	3,789,980	125.3650	4,387,775	3,500,000	3,775,365		(9,886)			5.950	5.244	JD	9,256	208,250	06/28/2018	12/15/2036
94980V-AG-3	WELLS FARGO BANK NA WFC 5.95 08/26/36				1FE	14,052,189	132.6830	16,114,290	12,145,000	13,669,676		(58,468)			5.950	4.843	FA	250,912	722,628	05/03/2012	08/26/2036
95040Q-AC-8	WELLTOWER INC WELL 4 1/4 04/01/26			2	2FE	9,922,700	108.5330	10,853,290	10,000,000	9,948,523		7,029			4.250	4.163	AO	106,250	425,000	02/23/2016	04/01/2026
95040Q-AC-8	WELLTOWER INC WELL 4 1/4 04/01/26	0		2	2FE	3,147,540	108.5330	3,255,987	3,000,000	3,107,596		(15,791)			4.250	4.163	AO	31,875	127,500	05/17/2017	04/01/2026
95040Q-AJ-3	WELLTOWER INC WELL 3.1 01/15/30			2	2FE	4,990,800	101.1790	5,058,930	5,000,000	4,990,997		197			3.100	3.121	JJ	56,833		08/08/2019	01/15/2030
95709T-AJ-9	WESTAR ENERGY INC EVRG 4.1 04/01/43	LS		2	1FE	193,741	111.4800	206,237	185,000	192,769		(211)			4.100	3.822	AO	1,896	7,585	12/29/2014	04/01/2043
95709T-AJ-9	WESTAR ENERGY INC EVRG 4.1 04/01/43			2	1FE	6,419,643	111.4800	6,833,699	6,130,000	6,387,435		(7,001)			4.100	3.822	AO	62,833	251,330	12/29/2014	04/01/2043
957576-AA-9	WESTERN & SOUTHERN FIN WSFIN 5 3/4 07/15/33				1FE	38,539,800	125.4070	47,654,774	38,000,000	38,426,350		(20,551)			5.750	5.630	JJ	1,007,528	2,185,000	09/10/2013	07/15/2033
958254-AB-0	WESTERN GAS PARTNERS WES 4 07/01/22	LS		2	2FE	230,051	102.1390	234,919	230,000	229,989		(11)			4.000	3.996	JJ	4,600	9,200	10/09/2012	07/01/2022
958254-AB-0	WESTERN GAS PARTNERS WES 4 07/01/22			2	2FE	15,773,499	102.1390	16,107,289	15,770,000	15,769,222		(745)			4.000	3.996	JJ	315,400	630,800	10/09/2012	07/01/2022
958254-AE-4	WESTERN GAS PARTNERS WESTERN GAS PARTNERS	0			2FE	3,986,640	100.4180	4,016,708	4,000,000	3,990,937		1,468			3.950	3.997	JD	13,167	158,000	01/26/2017	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS WES 4 1/2 03/01/28	LS		1	2FE	3,782,007	95.9700	3,646,860	3,800,000	3,784,723		1,513			4.500	4.560	MS	57,000	171,000	02/21/2018	03/01/2028
958254-AH-7	WESTERN GAS PARTNERS WES 4 1/2 03/01/28			1	2FE	2,189,583	95.9700	2,111,340	2,200,000	2,191,155		876			4.500	4.560	MS	33,000	99,000	02/21/2018	03/01/2028
959802-AM-1	WESTERN UNION CO/THE WU 6.2 06/21/40				2FE	26,745,510	110.3990	29,807,622	27,000,000	26,774,775		5,083			6.200	6.272	JD	46,500	1,674,000	12/02/2013	06/21/2040
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23	LS		2	2FE	40,967	105.2570	43,155	41,000	40,977		6			4.250	4.268	JD	106	1,743	06/06/2018	06/09/2023
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23			2	2FE	4,955,033	105.2570	5,219,670	4,959,000	4,956,172		748			4.250	4.268	JD	12,880	210,758	06/06/2018	06/09/2023
960386-AL-4	WABTEC WAB 3.45 11/15/26			2	2FE	24,474,200	100.5120	25,128,100	25,000,000	24,573,962		52,791			3.450	3.731	MN	110,208	862,500	01/25/2018	11/15/2026
960413-AF-9	WESTLAKE CHEMICAL CORP WLK 3.6 07/15/22			2	2FE	14,526,918	102.3480	15,079,895	14,734,000	14,658,649		26,185			3.600	3.804	JJ	244,584	530,424	06/05/2015	07/15/2022
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26	LS		2	2FE	586,225	103.2580	607,156	588,000	587,042		240			3.600	3.625	FA	7,997	18,522	07/10/2019	08/15/2026
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26			2	2FE	39,293,014	103.2580	40,696,004	39,412,000	39,347,821		16,111			3.600	3.625	FA	536,003	1,241,478	07/10/2019	08/15/2026
96145D-AD-7	WESTROCK CO WRK 3 3/8 09/15/27			2	2FE	9,996,320	102.2730	10,227,260	10,000,000	9,996,800		480			3.375	3.380	MS	99,375	337,500	02/20/2019	09/15/2027
96145D-AD-7	WESTROCK CO WRK 3 3/8 09/15/27	0		2	2FE	2,998,896	102.2730	3,068,178	3,000,000	2,999,040		144			3.375	3.380	MS	29,813	101,250	02/20/2019	09/15/2027
96145D-AH-8	WESTROCK CO WRK 4 03/15/28			2	2FE	9,984,163	106.4820	10,648,170	10,000,000	9,985,659		1,496			4.000	4.021	MS	117,778	400,000	02/20/2019	03/15/2028
961548-AV-6	WESTROCK MWV LLC WRK 8.2 01/15/30				2FE	10,050,570	136.7190	11,621,107	8,500,000	9,440,674		(64,087)			8.200	6.670	JJ	321,394	697,000	10/19/2005	01/15/2030
962166-BX-1	WEYERHAEUSER CO WY 4 11/15/29	LS		2	2FE	149,358	108.4620	162,693	150,000	149,394		36			4.000	4.050	MN	767	4,333	02/22/2019	11/15/2029
962166-BX-1	WEYERHAEUSER CO WY 4 11/15/29			2	2FE	46,649,482	108.4620	50,814,306	46,850,000	46,660,598		11,116			4.000	4.050	MN	239,456	1,353,444	02/22/2019	11/15/2029
963320-AR-7	WHIRLPOOL CORP WHR 4 03/01/24				2FE	9,009,050	105.7930	9,521,406	9,000,000	9,004,230		(917)			4.000	3.988	MS	120,000	360,000	02/24/2014	03/01/2024
96332H-CE-7	WHIRLPOOL CORP WHR 4.7 06/01/22				2FE	12,481,250	105.8000	13,224,963	12,500,000	12,494,640		2,048			4.700	4.719	JD	48,958	587,500	05/29/2012	06/01/2022

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96332H-CF-4	WHIRLPOOL CORP WHR 3.7 03/01/23				2FE	7,744,661	104.2280	8,181,898	7,850,000	7,809,771		11,671			3.700	3.873	MS	96,817	290,450	11/21/2013	03/01/2023
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL			4	1	13,958,503	105.0630	14,665,222	13,958,503	13,958,503					4.090	4.125	MON	25,373	570,903	09/30/2014	09/15/2044
96949L-AB-1	WILLIAMS PARTNERS LP WMB 4 09/15/25			2	2FE	6,871,480	105.9060	7,413,441	7,000,000	6,922,655		11,761			4.000	4.220	MS	82,444	280,000	05/05/2015	09/15/2025
96950F-AF-1	WILLIAMS PARTNERS LP WMB 6.3 04/15/40	LS			2FE	109,222	124.1210	124,121	100,000	107,757		(201)			6.300	5.652	AO	1,330	6,300	06/24/2011	04/15/2040
96950F-AF-1	WILLIAMS PARTNERS LP WMB 6.3 04/15/40				2FE	16,274,128	124.1210	18,494,089	14,900,000	16,055,802		(29,944)			6.300	5.652	AO	198,170	938,700	06/24/2011	04/15/2040
96950F-AJ-3	WILLIAMS PARTNERS LP WMB 3.35 08/15/22			2	2FE	7,430,980	102.5180	8,201,464	8,000,000	7,806,696		68,204			3.350	4.335	FA	101,244	268,000	11/13/2013	08/15/2022
970648-AF-8	WILLIS NORTH AMERICA INC WLTW 3.6 05/15/24			2	2FE	9,991,400	104.4370	10,443,650	10,000,000	9,994,372		1,168			3.600	3.614	MN	46,000	360,000	05/11/2017	05/15/2024
970648-AJ-0	WILLIS NORTH AMERICA INC WLTW 2.95 09/15/29	LS		2	2FE	197,955	99.3250	198,649	200,000	198,006		51			2.950	3.069	MS	1,819		09/17/2019	09/15/2029
970648-AJ-0	WILLIS NORTH AMERICA INC WLTW 2.95 09/15/29			2	2FE	24,546,405	99.3250	24,632,476	24,800,000	24,552,739		6,334			2.950	3.069	MS	225,577		09/17/2019	09/15/2029
97263B-AA-1	WILTON RE FINANCE LLC WILTON 5 7/8 03/30/33			2	2FE	15,618,125	103.2410	15,512,020	15,025,000	15,287,151		(72,474)			5.875	5.282	MS	223,132	882,719	07/16/2015	03/30/2033
976657-AG-1	WEC ENERGY GROUP INC WEC 6.2 04/01/33	LS			2FE	12,655	124.6650	14,960	12,000	12,475		(23)			6.200	5.769	AO	186	744	08/03/2010	04/01/2033
976657-AG-1	WEC ENERGY GROUP INC WEC 6.2 04/01/33				2FE	1,147,360	124.6650	1,356,352	1,088,000	1,131,041		(2,117)			6.200	5.769	AO	16,864	67,456	08/03/2010	04/01/2033
976657-AH-9	WEC ENERGY GROUP INC WEC Float 05/15/67			2	2FE	10,145,300	92.5000	9,268,500	10,020,000	10,020,000					4.022	2.148	FMAN	52,619	467,923	07/18/2011	05/15/2067
976826-BE-6	WISCONSIN POWER & LIGHT LNT 6 3/8 08/15/37				1FE	1,342,411	136.3280	1,522,783	1,117,000	1,295,514		(6,200)			6.375	5.000	FA	26,901	71,209	10/13/2010	08/15/2037
976826-BK-2	WISCONSIN POWER & LIGHT LNT 4.1 10/15/44			2	1FE	25,008,390	107.6580	26,914,525	25,000,000	25,007,507		(190)			4.100	4.098	AO	216,389	1,025,000	10/06/2014	10/15/2044
97786#-AK-8	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC				2FE	5,000,000	101.9880	5,099,400	5,000,000	5,000,000					3.730	3.730	MS	62,167	187,750	09/01/2015	09/01/2025
97786#-AL-6	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC				2FE	15,000,000	102.1700	15,325,500	15,000,000	15,000,000					3.830	3.830	MS	191,500	578,250	09/01/2015	09/01/2027
980745-E#-6	WOODWARD GOVERNOR COMPANY SERIES L SENIOR NOTES				2	15,000,000	104.9170	15,737,550	15,000,000	15,000,000					4.180	4.181	AO	156,750	627,000	11/15/2013	11/15/2025
980745-G#-4	WOODWARD GOVERNOR COMPANY WOODWARD INC				2	2,000,000	107.3180	2,146,360	2,000,000	2,000,000					4.610	4.610	MN	7,939	92,200	05/31/2018	05/30/2033
980745-G*-8	WOODWARD GOVERNOR COMPANY WOODWARD INC				2	5,000,000	107.2060	5,360,300	5,000,000	5,000,000					4.410	4.410	MN	18,988	220,500	05/31/2018	05/30/2029
980745-G@-6	WOODWARD GOVERNOR COMPANY WOODWARD INC				2	4,000,000	107.9720	4,318,880	4,000,000	4,000,000					4.460	4.460	MN	15,362	178,400	05/31/2018	05/30/2030
981811-AE-2	WORTHINGTON INDUSTRIES WOR 4.55 04/15/26				2FE	23,059,470	106.7770	24,558,595	23,000,000	23,035,054		(4,731)			4.550	4.522	AO	220,928	1,046,500	04/10/2014	04/15/2026
983024-AG-5	WYETH LLC PFE 6 1/2 02/01/34				1FE	5,434,009	139.7540	6,302,905	4,510,000	5,188,057		(32,522)			6.500	5.000	FA	122,146	293,150	10/15/2010	02/01/2034
983024-AL-4	WYETH LLC PFE 6 02/15/36				1FE	15,242,583	133.1740	17,634,861	13,242,000	14,837,521		(63,747)			6.000	4.909	FA	300,152	794,520	08/20/2013	02/15/2036
98385X-AM-8	XTO ENERGY INC XOM 6 3/4 08/01/37				1FE	5,723,736	146.9520	6,705,424	4,563,000	5,483,250		(32,029)			6.750	5.011	FA	128,334	308,003	11/15/2010	08/01/2037
98389B-AR-1	XCEL ENERGY INC XEL 3.3 06/01/25			2	2FE	5,034,250	104.2590	5,212,925	5,000,000	5,020,546		(3,800)			3.300	3.209	JD	13,750	165,000	03/03/2016	06/01/2025
98419M-AB-6	XYLEM INC XYL 4 7/8 10/01/21				2FE	6,586,034	104.7660	6,338,367	6,050,000	6,176,529		(68,959)			4.875	3.629	AO	73,734	294,938	11/19/2013	10/01/2021
98419M-AK-6	XYLEM INC XYL 4 3/8 11/01/46			2	2FE	33,298,690	109.3850	36,097,017	33,000,000	33,282,336		(5,483)			4.375	4.320	MN	240,625	1,443,750	01/17/2017	11/01/2046
98420E-AC-9	XLIT LTD XLIT LTD	0			2FE	6,986,879	109.0000	7,630,008	7,000,000	6,991,948		1,324			4.450	4.475	MS	78,740	311,500	04/22/2016	03/31/2025
98420E-AD-7	XLIT LTD	0			2FE	3,388,405	127.8220	4,473,778	3,500,000	3,395,171		1,796			5.500	5.725	MS	48,660	192,500	02/04/2016	03/31/2045
984851-AD-7	YARA INTERNATIONAL ASA YARNO 3.8 06/06/26			2	2FE	34,825,710	102.3750	35,831,250	35,000,000	34,875,830		16,646			3.800	3.863	JD	92,361	1,330,000	03/20/2018	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28	LS		2	2FE	109,723	109.1860	120,104	110,000	109,758		23			4.750	4.782	JD	435	5,225	05/24/2018	06/01/2028
984851-AF-2	YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28			2	2FE	9,865,077	109.1860	10,798,476	9,890,000	9,868,284		2,052			4.750	4.782	JD	39,148	469,775	05/24/2018	06/01/2028
98956P-AB-8	ZIMMER BIOMET HOLDINGS ZBH 5 3/4 11/30/39	LS			2FE	125,029	118.7390	143,675	121,000	124,326		(94)			5.750	5.518	MN	599	6,958	09/03/2010	11/30/2039
98956P-AB-8	ZIMMER BIOMET HOLDINGS ZBH 5 3/4 11/30/39				2FE	18,161,182	118.7390	20,869,619	17,576,000	18,059,118		(13,637)			5.750	5.518	MN	87,026	1,010,620	09/03/2010	11/30/2039
98956P-AF-9	ZIMMER BIOMET HOLDINGS ZBH 3.55 04/01/25	LS		2	2FE	146,655	105.1740	154,606	147,000	146,805		33			3.550	3.578	AO	1,305	5,219	03/10/2015	04/01/2025
98956P-AF-9	ZIMMER BIOMET HOLDINGS ZBH 3.55 04/01/25			2	2FE	9,829,845	105.1740	10,362,784	9,853,000	9,839,926		2,226			3.550	3.578	AO	87,445	349,782	03/10/2015	04/01/2025
98956P-AK-8	ZIMMER BIOMET HOLDINGS ZIMMER BIOMET HOLDINGS	0			2FE	2,024,000	100.0390	2,000,785	2,000,000	2,001,621		(9,591)			2.700	2.211	AO	13,500	54,000	08/14/2017	04/01/2020
98978V-AB-9	ZOETIS INC ZTS 3 1/4 02/01/23			2	2FE	20,175,179	103.1980	20,639,520	20,000,000	20,061,753		(20,321)			3.250	3.136	FA	270,833	650,000	10/31/2013	02/01/2023
98978V-AH-6	ZOETIS INC ZTS 4.7 02/01/43			2	2FE	6,347,140	118.8050	7,128,300	6,000,000	6,331,815		(8,550)			4.700	4.314	FA	117,500	282,000	03/05/2018	02/01/2043
98978V-AM-5	ZOETIS INC ZTS 3.95 09/12/47			2	2FE	9,940,800	108.6550	10,865,530	10,000,000	9,943,286		1,107			3.950	3.984	MS	119,597	395,000	09/05/2017	09/12/2047
BL3219-12-0	TELESAT LLC LOAN			2	3FE	3,900,000	100.6460	3,925,194	3,900,000	3,900,000					4.465	4.507	MON	12,577		12/12/2019	11/22/2026
BL3236-02-5	CBS RADIO INC LOAN			2	3FE	1,736,842	100.9380	1,753,125	1,736,842	1,736,842					1.710	1.716	MON	2,228	3,399	12/17/2019	11/17/2024
C9716#-AK-5	WASTE CONNECTIONS WASTE CONNECTIONS				2	6,000,000	103.5610	6,213,660	6,000,000	6,000,000					3.490	3.490	AO	41,298	209,400	04/19/2017	04/20/2027
L9082*-AM-1	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2PL	18,000,000	96.7340	17,412,120	18,000,000	18,000,000					5.550	5.550	MN	88,800	999,000	05/29/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2PL	18,000,000	94.8430	17,071,740	18,000,000	18,000,000					5.720	5.720	MN	91,520	1,029,600	05/29/2018	05/29/2025
N9061#-AB-4	VTTI BV VTTI MLP BV				2	2,000,000	107.2560	2,145,120	2,000,000	2,000,000					4.870	4.870	JD	4,329	97,400	12/15/2015	12/15/2025
N9061#-AC-2	VTTI BV VTTI MLP BV				2Z	7,000,000	107.8830	7,551,810	7,000,000	7,000,000					4.970	4.970	JD	15,462	347,900	12/15/2015	12/15/2027

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N9061@-AG-5	VTTI BV VTTI BV				2	8,000,000	104.3970	8,351,760	8,000,000	8,000,000					4.050	4.050	JD	14,400	324,000	12/13/2017	12/15/2027
N9061@-AH-3	VTTI BV VTTI BV				2	4,000,000	104.3900	4,175,600	4,000,000	4,000,000					4.150	4.150	JD	7,378	166,000	12/13/2017	12/15/2029
008474-B*-8	AGNICO-EAGLE MINES LTD SERIES A SENIOR NOTES		A		2	8,000,000	103.3250	8,266,000	8,000,000	8,000,000					4.870	4.870	JJ	169,909	389,600	07/24/2012	07/24/2022
008474-C#-3	AGNICO-EAGLE MINES LTD AGNICO MINES LIMITED		A		2FE	1,000,000	103.3990	1,033,990	1,000,000	1,000,000					4.420	4.420	JD	246	44,200	06/29/2017	06/29/2025
008474-E*-5	AGNICO-EAGLE MINES LTD AGNICO EAGLE MINES LTD		A		2FE	2,000,000	102.8470	2,056,940	2,000,000	2,000,000					4.380	4.380	AO	20,927	87,600	04/05/2018	04/05/2028
008916-AC-2	AGRIUM INC AGUCN 7.8 02/01/27		A		2FE	2,650,956	122.9380	2,784,548	2,265,000	2,482,018		(23,846)			7.800	6.113	FA	73,613	176,670	02/09/2011	02/01/2027
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27		A		1FE	8,312,253	104.0000	8,644,743	8,312,253	8,312,253					3.750	3.750	JD	13,854	311,710	12/01/2015	06/15/2029
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27		A		1FE	10,023,510	105.1250	10,485,878	9,974,676	10,011,534		(3,144)			4.125	4.077	JD	18,287	411,455	12/02/2015	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27		A	4	1FE	8,154,964	102.4600	8,355,577	8,154,964	8,154,964					3.600	3.600	MS	86,443	293,579	03/11/2015	09/15/2027
013716-AU-9	RIO TINTO ALCAN INC RIOLN 6 1/8 12/15/33	LS	A		1FE	99,887	135.4650	135,465	100,000	99,924		3			6.125	6.133	JD	272	6,125	02/12/2010	12/15/2033
013716-AU-9	RIO TINTO ALCAN INC RIOLN 6 1/8 12/15/33		A		1FE	10,926,599	135.4650	14,818,538	10,939,000	10,930,711		366			6.125	6.133	JD	29,778	670,014	02/12/2010	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC RIOLN 5 3/4 06/01/35		A		1FE	8,411,148	125.5320	10,230,817	8,150,000	8,370,707		(9,608)			5.750	5.480	JD	39,052	468,625	01/10/2014	06/01/2035
015644-A*-8	ALGOMA CENTRAL CORPORATION				3	8,000,000	100.7720	8,061,760	8,000,000	8,000,000					5.110	5.110	JJ	183,960	408,850	07/19/2011	07/19/2021
01626P-AG-1	ALIMENTATION COUCHE-TARD ATDBCN 4 1/2 07/26/47		A	2	2FE	9,995,100	106.1020	10,610,180	10,000,000	9,995,300		85			4.500	4.474	JJ	193,750	450,000	07/19/2017	07/26/2047
01626P-AG-1	ALIMENTATION COUCHE-TARD ATDBCN 4 1/2 07/26/47	0	A	2	2FE	2,556,955	106.1020	2,652,545	2,500,000	2,554,793		(1,058)			4.500	4.474	JJ	48,438	112,500	02/09/2018	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE-TARD ATDBCN 3.55 07/26/27		A	2	2FE	14,979,900	102.5330	15,380,010	15,000,000	14,984,154		1,794			3.550	3.566	JJ	229,271	532,500	07/19/2017	07/26/2027
064159-LH-7	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA	0	A		1FE	3,000,000	100.3280	3,009,830	3,000,000	3,000,000					2.406	2.799	JAJO	14,435	89,907	04/17/2018	04/20/2021
067901-AA-6	BARRICK GOLD CORP ABXCN 5.8 11/15/34		A		2FE	4,388,850	113.4010	5,108,715	4,505,000	4,414,525		3,668			5.800	6.006	MN	33,387	261,290	06/23/2014	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO ABXCN 5.8 11/15/34		A		2FE	7,756,252	115.4240	9,252,356	8,016,000	7,818,346		8,001			5.800	6.054	MN	59,407	464,928	04/13/2010	11/15/2034
0778FP-AA-7	BELL CANADA INC BCECN 4.464 04/01/48		A	2	2FE	25,000,000	116.1250	29,031,250	25,000,000	25,000,000					4.464	4.464	MS	285,200	1,116,000	03/26/2018	03/29/2048
10549P-AG-6	BROOKFIELD ASSET MAN INC BAMACN 7 3/8 03/01/33		A		2FE	5,451,200	131.9580	6,597,885	5,000,000	5,338,758		(15,768)			7.375	6.597	MS	122,917	368,750	10/07/2010	03/01/2033
112585-AH-7	BROOKFIELD ASSET MAN INC BAMACN 4 01/15/25	LS	A	2	1FE	131,917	107.2950	142,702	133,000	132,349		114			4.000	4.108	JJ	2,453	5,320	12/15/2015	01/15/2025
112585-AH-7	BROOKFIELD ASSET MAN INC BAMACN 4 01/15/25		A	2	1FE	23,672,693	107.2950	25,608,098	23,867,000	23,750,115		20,370			4.000	4.108	JJ	440,214	954,680	12/15/2015	01/15/2025
11271L-AB-8	BROOKFIELD FINANCE INC BAMACN 4.7 09/20/47		A	2	1FE	10,398,200	114.7000	11,469,990	10,000,000	10,395,508		(2,692)			4.700	4.448	MS	131,861	235,000	07/23/2019	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC BROOKFIELD FINANCE INC	0	A	2	1FE	1,993,080	107.5980	2,151,968	2,000,000	1,994,241		596			3.900	3.942	JJ	33,800	78,000	01/11/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC BAMACN 4.85 03/29/29		A	2	1FE	4,991,050	114.6490	5,732,465	5,000,000	4,992,281		1,231			4.850	4.871	MS	61,972	161,667	01/24/2019	03/29/2029
124765-G@-1	CAE INC CAE INC		A		2	11,000,000	107.9190	11,871,090	11,000,000	11,000,000					4.720	4.720	MS	155,760	259,600	03/13/2019	03/13/2034
125094-AC-6	SERVICES FINANCIERS CDPQ CADEPO 5.6 11/25/39		A		1FE	49,034,249	135.5230	59,067,612	43,585,000	48,174,700		(137,518)			5.600	4.771	MN	244,076	2,440,760	02/05/2014	11/25/2039
12591D-AC-5	CNOOC FINANCE 2014 ULC CNOOC 4 1/4 04/30/24	LS			1FE	207,095	106.8560	222,261	208,000	207,561		90			4.250	4.304	AO	1,498	8,840	04/23/2014	04/30/2024
12591D-AC-5	CNOOC FINANCE 2014 ULC CNOOC 4 1/4 04/30/24				1FE	24,684,155	106.8560	26,491,839	24,792,000	24,739,640		10,782			4.250	4.304	AO	178,537	1,053,660	04/23/2014	04/30/2024
136375-BL-5	CANADIAN NATL RAILWAY CNRCN 6 1/4 08/01/34	LS	A		1FE	136,764	138.1870	161,679	117,000	131,730		(672)			6.250	5.022	FA	3,047	7,313	11/30/2010	08/01/2034
136375-BL-5	CANADIAN NATL RAILWAY CNRCN 6 1/4 08/01/34		A		1FE	8,513,278	138.1870	10,064,159	7,283,000	8,199,885		(41,812)			6.250	5.022	FA	189,661	455,188	11/30/2010	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY CNRCN 6.2 06/01/36	LS	A		1FE	341,199	138.2670	414,800	300,000	332,151		(1,214)			6.200	5.220	JD	1,550	18,600	11/18/2010	06/01/2036
136375-BN-1	CANADIAN NATL RAILWAY CNRCN 6.2 06/01/36		A		1FE	4,776,786	138.2670	5,807,193	4,200,000	4,650,113		(16,997)			6.200	5.220	JD	21,700	260,400	11/18/2010	06/01/2036
136375-BQ-4	CANADIAN NATL RAILWAY CNRCN 6 3/8 11/15/37		A		1FE	7,191,180	142.8250	8,569,470	6,000,000	6,948,723		(32,179)			6.375	4.773	MN	48,875	382,500	11/03/2010	11/15/2037
136375-BQ-4	CANADIAN NATL RAILWAY CNRCN 6 3/8 11/15/37	0	A		1FE	2,592,620	142.8250	2,856,490	2,000,000	2,573,334		(19,286)			6.375	4.773	MN	16,292	127,500	02/01/2019	11/15/2037
136375-BZ-4	CANADIAN NATL RAILWAY CNRCN 4 1/2 11/07/43		A	2	1FE	17,498,934	116.8400	19,000,439	16,262,000	17,366,407		(28,303)			4.500	4.046	MN	109,769	731,790	02/25/2015	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY CNRCN 3.2 08/02/46		A	2	1FE	9,891,400	101.8520	10,185,230	10,000,000	9,899,142		2,357			3.200	3.257	FA	132,444	320,000	07/28/2016	08/02/2046
136385-AE-1	CANADIAN NATL RESOURCES CNQCN 6.45 06/30/33		A		2FE	5,255,976	127.8320	6,419,713	5,022,000	5,194,707		(8,074)			6.450	6.073	JD	900	323,919	06/04/2010	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES CNQCN 5.85 02/01/35		A		2FE	7,498,018	123.0750	9,446,014	7,675,000	7,539,587		5,364			5.850	6.029	FA	187,078	448,988	03/03/2010	02/01/2035
136385-AX-9	CANADIAN NATL RESOURCES CNQCN 3.85 06/01/27		A	2	2FE	18,942,240	106.5080	20,236,596	19,000,000	18,955,131		5,128			3.850	3.887	JD	60,958	731,500	05/23/2017	06/01/2027
13645R-AE-4	CANADIAN PACIFIC RR CO CP 5 3/4 03/15/33		A		2FE	2,634,625	125.4230	3,135,583	2,500,000	2,597,436		(4,977)			5.750	5.335	MS	42,326	143,750	10/07/2010	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RR CO CP 5.95 05/15/37		A		2FE	7,560,101	132.6530	9,340,063	7,041,000	7,455,769		(14,105)			5.950	5.422	MN	53,531	418,940	11/30/2010	05/15/2037
13645R-AK-0	CANADIAN PACIFIC RR CO CP 4.45 03/15/23		A	2	2FE	7,603,840	106.1020	8,488,168	8,000,000	7,871,219		36,196			4.450	5.000	MS	104,822	356,000	02/04/2011	03/15/2023
13645R-AS-3	CANADIAN PACIFIC RR CO CP 2.9 02/01/25		A	2	2FE	6,608,350	102.4690	7,172,823	7,000,000	6,773,940		39,849			2.900	3.601	FA	84,583	203,000	07/29/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO CP 3.7 02/01/26		A	2	2FE	9,993,140	105.9120	10,591,210	10,000,000	9,995,687		619			3.700	3.708	FA	154,167	370,000	07/29/2015	02/01/2026
13805Q-A@-1	CANPOTEX LIMITED		A		1	4,000,000	103.5980	4,143,920	4,000,000	4,000,000					3.860	3.860	JD	429	154,400	01/08/2015	01/08/2029
15135U-AF-6	CENOVUS ENERGY INC CVECN 6 3/4 11/15/39		A		2FE	13,928,719	127.3810	15,550,709	12,208,000	13,631,691		(39,693)			6.750	5.742	MN	105,294	824,040	10/18/2010	11/15/2039

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15135U-AG-4	CENOVUS ENERGY INC CVECN 3 08/15/22	LS	A	2	2FE	14,448,652	101.2260	14,672,723	14,495,000	14,480,778		5,129			3.000	3.039	FA	164,277	434,850	03/08/2013	08/15/2022
15135U-AG-4	CENOVUS ENERGY INC CVECN 3 08/15/22		A	2	2FE	5,487,398	101.2260	5,572,497	5,505,000	5,499,599		1,948			3.000	3.039	FA	62,390	165,150	03/08/2013	08/15/2022
15135U-AJ-8	CENOVUS ENERGY INC CENOVUS ENERGY INC	0	A	2	2FE	995,710	103.6670	1,036,665	1,000,000	997,569		599			3.800	3.871	MS	11,189	38,000	10/25/2016	09/15/2023
22576C-E#-4	CRESCENT POINT ENERGY CORP		A		2	7,000,000	95.7740	6,704,180	7,000,000	7,000,000					3.780	3.780	JD	13,965	264,600	06/12/2013	06/12/2023
292505-AD-6	ENCANA CORP OVV 6 1/2 08/15/34	LS	A		2FE	93,490	117.4590	99,840	85,000	91,422		(275)			6.500	5.730	FA	2,087	5,525	06/30/2010	08/15/2034
292505-AD-6	ENCANA CORP OVV 6 1/2 08/15/34		A		2FE	4,855,970	117.4590	5,185,797	4,415,000	4,748,548		(14,267)			6.500	5.730	FA	108,413	286,975	06/30/2010	08/15/2034
292505-AK-0	ENCANA CORP OVV 5.15 11/15/41		A	2	2FE	12,893,230	99.5780	11,949,324	12,000,000	12,788,043		(21,563)			5.150	4.659	MN	78,967	566,500	10/29/2019	11/15/2041
29250N-AF-2	ENBRIDGE INC ENBCN 4 10/01/23	0	A	2	2FE	2,685,810	105.6210	3,168,629	3,000,000	2,830,526		39,503			4.000	5.695	AO	30,000	120,000	01/08/2016	10/01/2023
29250N-AH-8	ENBRIDGE INC ENBRIDGE INC	0	A	2	2FE	2,578,980	104.5570	3,136,724	3,000,000	2,749,874		48,285			3.500	5.649	JD	6,125	105,000	03/02/2016	06/10/2024
29269R-A#-2	ENERFLEX LTD ENERFLEX LTD		A		2	17,000,000	104.1740	17,709,580	17,000,000	17,000,000					4.670	4.670	JD	35,284	793,880	12/15/2017	12/15/2024
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES		A	4	2	18,000,000	102.5830	18,464,940	18,000,000	18,000,000					4.400	4.400	MN	101,200	792,000	05/15/2012	05/15/2024
318069-A@-0	FINNING INTERNATIONAL INC		A		2FE	15,000,000	104.0590	15,608,850	15,000,000	15,000,000					4.080	4.080	JJ	275,400	612,000	01/19/2012	01/19/2024
318069-B@-9	FINNING INTERNATIONAL INC SENIOR NOTES SERIES E		A		2FE	5,000,000	106.9290	5,346,450	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	04/03/2012	04/03/2027
448055-AD-5	HUSKY ENERGY INC HSECN 6.8 09/15/37		A		2FE	17,919,687	131.1460	20,091,583	15,320,000	17,412,026		(67,943)			6.800	5.576	MS	306,740	1,041,760	09/22/2010	09/15/2037
448055-AJ-2	HUSKY ENERGY INC HSECN 3.95 04/15/22		A	2	2FE	3,995,240	103.4130	4,136,504	4,000,000	3,998,616		567			3.950	3.966	AO	33,356	158,000	08/29/2013	04/15/2022
448055-AK-9	HUSKY ENERGY INC HSECN 4 04/15/24	LS	A	2	2FE	4,186,232	105.2120	4,413,643	4,195,000	4,190,907		858			4.000	4.025	AO	35,424	167,800	03/12/2014	04/15/2024
448055-AK-9	HUSKY ENERGY INC HSECN 4 04/15/24		A	2	2FE	3,797,048	105.2120	4,003,317	3,805,000	3,801,287		778			4.000	4.025	AO	32,131	152,200	03/12/2014	04/15/2024
496902-AJ-6	KINROSS GOLD CORP KCN 5 1/8 09/01/21		A	2	2FE	12,399,798	104.0000	13,000,000	12,500,000	12,478,362		12,127			5.125	5.235	MS	213,542	640,625	06/22/2012	09/01/2021
559222-AR-5	MAGNA INTERNATIONAL INC MGCN 4.15 10/01/25		A	2	1FE	35,051,955	107.5520	37,643,095	35,000,000	35,031,176		(5,258)			4.150	4.131	AO	363,125	1,452,500	09/22/2015	10/01/2025
56501R-AD-8	MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46	LS	A		1FE	107,025	131.5300	134,160	102,000	106,763		(97)			5.375	5.041	MS	1,782	5,483	02/28/2017	03/04/2046
56501R-AD-8	MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46		A		1FE	37,666,535	131.5300	47,216,460	35,898,000	37,574,458		(34,149)			5.375	5.041	MS	627,093	1,929,518	02/28/2017	03/04/2046
59151K-AK-4	METHANEX CORP MXCN 4 1/4 12/01/24		A	2	2FE	4,974,850	102.7500	5,137,500	5,000,000	4,986,385		2,437			4.250	4.312	JD	17,708	212,500	11/13/2014	12/01/2024
63307C-AC-5	NATIONAL BANK OF CANADA NACN 3.1 01/23/26		A		1FE	20,000,000	101.2690	20,253,804	20,000,000	20,000,000					3.100	3.100	JJ	272,111	620,000	01/16/2013	01/23/2026
65334H-AA-0	NEXEN ENERGY ULC CNOOC 7 7/8 03/15/32	LS	A		1FE	155,492	144.3160	245,337	170,000	159,123		485			7.875	8.738	MS	3,942	13,388	01/09/2009	03/15/2032
65334H-AA-0	NEXEN ENERGY ULC CNOOC 7 7/8 03/15/32		A		1FE	4,417,808	144.3160	6,970,443	4,830,000	4,520,956		13,771			7.875	8.738	MS	111,996	380,363	01/09/2009	03/15/2032
65334H-AG-7	NEXEN ENERGY ULC CNOOC 6.4 05/15/37	LS	A		1FE	100,783	137.7280	137,728	100,000	100,616		(19)			6.400	6.341	MN	818	6,400	05/08/2007	05/15/2037
65334H-AG-7	NEXEN ENERGY ULC CNOOC 6.4 05/15/37		A		1FE	4,938,367	137.7280	6,748,672	4,900,000	4,930,195		(933)			6.400	6.341	MN	40,071	313,600	05/08/2007	05/15/2037
655422-AV-5	GLENCORE CANADA CORP GLENLN 6.2 06/15/35		A		2FE	3,219,008	113.3780	3,724,457	3,285,000	3,232,453		1,817			6.200	6.360	JD	9,052	203,670	11/16/2010	06/15/2035
67077M-AD-0	POTASH CORP-SASKATCHEWAN NTRCN 3 04/01/25	LS	A	2	2FE	5,979	101.8390	6,110	6,000	5,984		3			3.000	3.056	AO	45	180	04/10/2018	04/01/2025
67077M-AD-0	POTASH CORP-SASKATCHEWAN NTRCN 3 04/01/25		A	2	2FE	19,924,187	101.8390	20,361,650	19,994,000	19,940,196		9,314			3.000	3.056	AO	149,955	599,820	04/10/2018	04/01/2025
67077M-AF-5	POTASH CORP-SASKATCHEWAN NTRCN 5 7/8 12/01/36		A		2FE	1,324,413	120.0650	1,560,845	1,300,000	1,323,174		(797)			5.875	5.709	JD	6,365	76,375	04/10/2018	12/01/2036
67077M-AJ-7	POTASH CORP-SASKATCHEWAN NTRCN 3.15 10/01/22		A	2	2FE	26,987,197	102.0700	27,502,735	26,945,000	26,970,669		(9,770)			3.150	3.110	AO	212,192	848,768	04/10/2018	10/01/2022
67077M-AT-5	POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29		A	2	2FE	2,990,310	110.0140	3,300,408	3,000,000	2,990,905		595			4.200	4.240	AO	31,500	63,000	03/20/2019	04/01/2029
683715-AB-2	OPEN TEXT CORP BASIC	0	A	2	3FE	2,134,167	107.1460	2,142,917	2,000,000	2,123,400		(10,767)			5.875	3.417	JD	9,792	58,750	10/03/2019	06/01/2026
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33		A		1FE	3,318,195	123.3900	3,963,293	3,212,000	3,336,158		(3,487)			5.350	4.928	JJ	79,238	134,392	05/07/2019	07/15/2033
71644E-AG-7	PETRO-CANADA SUCN 5.95 05/15/35		A		1FE	20,834,700	130.0010	24,733,952	19,026,000	20,485,548		(62,518)			5.950	5.210	MN	144,650	1,132,047	03/19/2014	05/15/2035
725906-AN-1	PLACER DOME INC ABXCN 6.45 10/15/35		A		2FE	4,060,589	128.1980	4,518,987	3,525,000	3,937,240		(16,299)			6.450	5.344	AO	47,999	227,363	08/17/2010	10/15/2035
74819R-AP-1	QUEBECOR MEDIA INC BASIC	0	A		3FE	2,030,000	108.9570	2,179,143	2,000,000	2,023,391		(6,609)			5.750	5.330	JD	5,111	115,000	01/09/2019	01/15/2023
775109-AW-1	ROGERS COMMUNICATIONS IN RCICN 3 03/15/23		A	2	2FE	19,969,000	102.4740	20,494,840	20,000,000	19,989,095		3,194			3.000	3.018	MS	176,667	600,000	02/28/2013	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS IN RCICN 4.1 10/01/23		A	2	2FE	19,962,600	106.5880	21,317,680	20,000,000	19,984,154		3,833			4.100	4.123	AO	205,000	820,000	09/25/2013	10/01/2023
775109-BG-5	ROGERS COMMUNICATIONS IN RCICN 4.3 02/15/48	LS	A	2	2FE	486,056	109.5680	535,788	489,000	486,156		51			4.300	4.336	FA	7,944	21,027	02/05/2018	02/15/2048
775109-BG-5	ROGERS COMMUNICATIONS IN RCICN 4.3 02/15/48		A	2	2FE	4,483,844	109.5680	4,942,617	4,511,000	4,484,761		471			4.300	4.336	FA	73,279	193,973	02/05/2018	02/15/2048
780082-AD-5	ROYAL BANK OF CANADA	0	A		1FE	2,993,580	110.5910	3,317,719	3,000,000	2,995,755		592			4.650	4.677	JJ	59,675	139,500	01/22/2016	01/27/2026
78008K-J7-9	ROYAL BANK OF CANADA RY 5 02/14/31		A	2	1FE	25,000,000	102.9670	25,741,850	25,000,000	25,000,000					5.000	5.000	FA	475,694	1,250,000	02/04/2011	02/14/2031
78008S-WJ-1	ROYAL BANK OF CANADA RY 3 3/4 02/15/33		A	2	1FE	5,000,000	105.9570	5,297,830	5,000,000	5,000,000					3.750	3.750	FA	70,833	187,500	02/08/2013	02/15/2033
867224-AA-5	SUNCOR ENERGY INC SUCN 3.6 12/01/24	LS	A	2	1FE	466,953	105.9510	494,792	467,000	466,884		3			3.600	3.602	JD	1,401	16,812	07/20/2015	12/01/2024
867224-AA-5	SUNCOR ENERGY INC SUCN 3.6 12/01/24		A	2	1FE	12,421,743	105.9510	13,162,318	12,423,000	12,419,909		93			3.600	3.602	JD	37,269	447,228	07/20/2015	12/01/2024
867229-AD-8	SUNCOR ENERGY INC SUCN 5.95 12/01/34		A		1FE	10,906,373	130.4390	13,565,666	10,400,000	10,808,213		(18,180)			5.950	5.551	JD	51,567	618,800	03/19/2014	12/01/2034
867229-AE-6	SUNCOR ENERGY INC SUCN 6 1/2 06/15/38	LS	A		1FE	110,525	139.0010	204,332	147,000	115,418		661			6.500	8.890	JD	425	9,555	01/12/2009	06/15/2038

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
867229-AE-6	SUNCOR ENERGY INC SUCN 6 1/2 06/15/38		A		1FE	51,512	139.0010	95,233	68,512	53,792		308			6.500	8.890	JD	198	4,453	01/12/2009	06/15/2038
87425E-AK-9	REPSOL OIL & GAS CANADA REPSM 6 1/4 02/01/38		A		2FE	13,233,490	110.9310	14,421,017	13,000,000	13,190,765		(5,656)			6.250	6.115	FA	338,542	812,500	11/06/2009	02/01/2038
878742-AE-5	TECK RESOURCES LIMITED TCKBCN 6 1/8 10/01/35	LS	A		2FE	112,941	116.6090	129,436	111,000	112,607		(66)			6.125	5.977	AO	1,700	6,799	06/14/2011	10/01/2035
878742-AE-5	TECK RESOURCES LIMITED TCKBCN 6 1/8 10/01/35		A		2FE	16,552,447	116.6090	18,969,985	16,268,000	16,503,555		(9,667)			6.125	5.977	AO	249,104	996,415	06/14/2011	10/01/2035
878742-AW-5	TECK RESOURCES LIMITED TCKBCN 6 1/4 07/15/41		A	2	2FE	10,207,888	114.3930	10,442,964	9,129,000	10,059,923		(23,276)			6.250	5.431	JJ	263,093	570,563	06/28/2012	07/15/2041
87971M-BD-4	TELUS CORP TCN 2.8 02/16/27	LS	A	2	2FE	173,581	100.1240	175,217	175,000	173,982		127			2.800	2.891	FA	1,838	4,900	09/14/2016	02/16/2027
87971M-BD-4	TELUS CORP TCN 2.8 02/16/27		A	2	2FE	39,502,019	100.1240	39,874,303	39,825,000	39,593,289		28,895			2.800	2.891	FA	418,163	1,115,100	09/14/2016	02/16/2027
887147-A#-3	TIMBERWEST FOREST CORP		A		2PL	10,000,000	105.8940	10,589,400	10,000,000	10,000,000					4.810	4.810	AO	104,217	481,040	10/13/2011	10/13/2023
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK	0	A	2	1FE	3,242,437	104.4960	3,358,496	3,214,000	3,245,740		1,443			3.625	3.406	MS	34,305	72,500	12/23/2019	09/15/2031
89346D-AE-7	TRANSALTA CORP TACN 6 1/2 03/15/40		A		3FE	10,526,422	100.9180	10,243,218	10,150,000	10,466,812		(8,141)			6.500	6.222	MS	194,260	659,750	09/28/2010	03/15/2040
893526-DF-7	TRANSCANADA PIPELINES TRPCN 5.6 03/31/34		A		2FE	1,895,954	121.1510	2,241,301	1,850,000	1,884,236		(1,562)			5.600	5.412	MS	26,188	103,600	07/28/2010	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES TRPCN 6.1 06/01/40	LS	A		2FE	7,975	129.9770	10,398	8,000	7,979		1			6.100	6.026	JD	41	488	05/26/2010	06/01/2040
893526-DJ-9	TRANSCANADA PIPELINES TRPCN 6.1 06/01/40		A		2FE	9,960,625	129.9770	12,987,282	9,992,000	9,965,433		641			6.100	6.026	JD	50,793	609,512	05/26/2010	06/01/2040
893526-DJ-9	TRANSCANADA PIPELINES TRPCN 6.1 06/01/40	0	A		2FE	1,120,320	129.9770	1,299,768	1,000,000	1,117,249		(3,071)			6.100	6.026	JD	5,083	61,000	01/03/2019	06/01/2040
893526-DM-2	TRANSCANADA PIPELINES TRPCN 2 1/2 08/01/22		A		2FE	13,385,468	100.4860	14,319,198	14,250,000	13,977,035		99,620			2.500	3.279	FA	148,438	356,250	08/01/2013	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES TRPCN 5.85 03/15/36		A		2FE	6,827,880	124.8170	7,489,032	6,000,000	6,807,349		(20,531)			5.850	4.658	MS	103,350	175,500	05/09/2019	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES TRANSCANADA PIPELINE	0	A		2FE	1,153,820	130.3970	1,303,970	1,000,000	1,146,450		(5,040)			6.200	4.952	AO	13,089	62,000	06/28/2018	10/15/2037
89352H-AM-1	TRANSCANADA PIPELINES TRPCN 4 5/8 03/01/34		A	2	2FE	4,977,400	114.3810	5,719,060	5,000,000	4,982,015		880			4.625	4.660	MS	77,083	231,250	02/25/2014	03/01/2034
89352H-AZ-2	TRANSCANADA PIPELINES BASIC	0	A	2	2FE	997,280	122.3330	1,223,327	1,000,000	997,289		9			5.100	5.118	MS	15,017	47,175	10/10/2018	03/15/2049
89356B-AE-8	TRANSCANADA TRUST BASIC	0	A	2	2FE	1,000,000	105.4690	1,054,688	1,000,000	1,000,000					5.500	5.500	MS	16,767		09/10/2019	09/15/2079
941053-AH-3	WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28		A	2	2FE	22,965,960	111.4430	25,631,890	23,000,000	22,969,513		3,232			4.250	4.268	JD	81,458	1,018,229	11/06/2018	12/01/2028
952845-AE-5	WEST FRASER TIMBER CO WFTCN 4.35 10/15/24		A	2	2FE	10,000,000	103.8750	10,387,500	10,000,000	10,000,000					4.350	4.350	AO	91,833	435,000	10/07/2014	10/15/2024
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37	LS	A		2FE	64,169	121.1030	72,662	60,000	63,951		(106)			6.900	6.278	MN	529	4,140	02/01/2019	11/15/2037
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37		A		2FE	20,256,031	121.1030	22,936,984	18,940,000	20,187,294		(33,399)			6.900	6.278	MN	166,988	1,306,860	02/01/2019	11/15/2037
98417E-AK-6	GLENCORE FINANCE CANADA GLENLN 4.95 11/15/21		A		2FE	21,940,206	104.1330	21,816,863	20,951,000	21,173,747		(112,008)			4.950	4.352	MN	132,515	1,037,075	04/16/2012	11/15/2021
98462Y-AB-6	YAMANA GOLD INC YRICN 4.95 07/15/24	LS	A	2	3FE	5,338,745	104.8550	5,599,759	5,340,479	5,338,917		172			4.950	4.957	JJ	121,896		12/01/2019	07/15/2024
98462Y-AB-6	YAMANA GOLD INC YRICN 4.95 07/15/24		A	2	3FE	4,658,008	104.8550	4,885,741	4,659,521	4,658,158		150			4.950	4.957	JJ	106,354		12/01/2019	07/15/2024
98462Y-B#-6	YAMANA GOLD INC SERIES C SENIOR NOTES		A		2	3,524,903	102.1520	3,600,759	3,524,903	3,524,903					4.760	4.761	JD	466	168,237	03/23/2012	03/23/2022
98462Y-C#-5	YAMANA GOLD INC SERIES B SENIOR NOTES		A		2	1,262,319	102.8670	1,298,510	1,262,319	1,262,319					4.780	4.780	JD	168	60,875	06/10/2013	06/10/2023
C4861*-AL-1	IRVING OIL LIMITED SENIOR NOTES SERIES R		A		2PL	15,000,000	104.8570	15,728,550	15,000,000	15,000,000					5.060	5.060	FA	301,492	759,000	08/08/2013	08/08/2025
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE		A		2PL	5,500,000	114.1800	6,279,900	5,500,000	5,500,000					6.160	6.160	MS	112,933	338,810	08/10/2005	08/30/2025
000000-00-0	CLARUS CORP CLARUS CORP 3.5 12/28/20	0	D		2Z	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					3.500	3.508	MJSD	2,333		12/01/2019	12/28/2020
000000-00-0	NTPC LTD NTPC LTD	0	D		2Z	2,807,906	105.3290	2,896,545	2,750,000	2,789,632		(5,885)			4.250	3.974	FA	40,582	116,875	10/18/2018	02/26/2026
000000-00-0	SINO OCEAN LD TRS FIN II SINO OCEAN LD TRS FIN II	0	D		2Z	2,775,854	107.0540	2,684,906	2,508,000	2,727,016		(25,696)			5.950	4.498	FA	60,934	149,226	01/18/2018	02/04/2027
000000-00-0	CNAC HK FINBRIDGE CO LTD BASIC	0	D		2FE	4,968,850	104.0100	5,200,523	5,000,000	4,970,223		1,373			3.875	3.951	JD	6,458	96,875	06/12/2019	06/19/2029
000000-00-0	IND & COMM BK CHN MACAU BASIC	0	D	2	1FE	4,961,300	98.9570	4,947,869	5,000,000	4,962,315		1,015			2.875	2.965	MS	43,524		09/05/2019	09/12/2029
000000-00-0	LONGFOR HOLDINGS LTD BASIC	0	D		2FE	3,962,840	100.2600	4,010,389	4,000,000	3,963,729		889			3.950	4.064	MS	46,083		09/09/2019	09/16/2029
000000-00-0	NCIG HOLDINGS PTY LTD	0	D	2	4FE	3,000,000	118.0000	3,540,000	3,000,000	3,000,620		(50)			12.500	12.496	MS	94,792	375,000	08/29/2012	08/26/2031
000000-00-0	KASIKORNBANK PCL HK BASIC	0	D	2	2Z	1,000,000	100.6630	1,006,629	1,000,000	1,000,000					3.343	3.343	AO	8,265		09/23/2019	10/02/2031
000000-00-0	PERTAMINA PERSERO PT BASIC	0	D		2FE	2,255,000	117.0460	2,340,926	2,000,000	2,252,591		(2,409)			5.625	4.727	MN	12,813	56,250	07/23/2019	05/20/2043
000000-00-0	LA MONDIALE LA MONDIALE	0	D	2	2Z	1,086,250	109.7870	1,097,869	1,000,000	1,070,520		(8,238)			5.875	4.691	JJ	25,295	58,750	01/15/2018	01/26/2047
00131L-2B-0	AIA GROUP LTD AIA 4 7/8 03/11/44	LS	D		1FE	104,707	120.8870	120,887	100,000	104,247		(96)			4.875	4.582	MS	1,490	4,875	09/23/2014	03/11/2044
00131L-2B-0	AIA GROUP LTD AIA 4 7/8 03/11/44		D		1FE	38,795,115	120.8870	44,789,954	37,051,000	38,624,416		(35,407)			4.875	4.582	MS	551,906	1,806,236	09/23/2014	03/11/2044
00131L-AB-1	AIA GROUP LTD AIA 3.2 03/11/25		D	2	1FE	9,728,900	102.6030	10,260,270	10,000,000	9,841,850		27,283			3.200	3.536	MS	97,778	320,000	08/11/2015	03/11/2025
00185A-AB-0	AON PLC AON 4 1/4 12/12/42		C		2FE	4,256,640	106.2030	4,779,153	4,500,000	4,282,473		5,263			4.250	4.593	JD	10,094	191,250	08/20/2014	12/12/2042
00185A-AD-6	AON PLC AON 4 11/27/23		C	2	2FE	19,929,800	106.0570	21,211,440	20,000,000	19,969,223		7,138			4.000	4.043	MN	75,556	800,000	11/21/2013	11/27/2023
00185A-AH-7	AON PLC AON PLC	0	D	2	2FE	1,121,930	117.7530	1,177,527	1,000,000	1,116,298		(2,689)			4.750	4.007	MN	6,069	47,500	11/07/2017	05/15/2045
00185A-AK-0	AON PLC AON 3 7/8 12/15/25	LS	D	2	2FE	55,984	107.3210	60,100	56,000	55,988		2			3.875	3.879	JD	96	2,170	02/23/2016	12/15/2025
00185A-AK-0	AON PLC AON 3 7/8 12/15/25		D	2	2FE	4,942,616	107.3210	5,305,965	4,944,000	4,942,952		154			3.875	3.879	JD	8,515	191,580	02/23/2016	12/15/2025
00203Q-AB-3	AP MOLLER-MAERSK A/S MAERSK 3 3/4 09/22/24		D	2	2FE	34,935,500	103.1210	36,092,245	35,000,000	34,967,008		6,225			3.750	3.811	MS	360,938	1,312,500	07/20/2015	09/22/2024

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00203Q-AB-3	AP MOLLER-MAERSK A/S MAERSK 3 3/4 09/22/24	0	D	2	2FE	5,716,019	103.1210	6,013,999	5,832,000	5,757,719		13,996			3.750	3.811	MS	60,143	218,700	02/03/2017	09/22/2024
00205G-AA-5	APT PIPELINES LTD APAAU 3 7/8 10/11/22		D		2FE	24,769,000	103.9520	25,987,875	25,000,000	24,926,471		24,568			3.875	3.988	AO	215,278	968,750	10/03/2012	10/11/2022
00205G-AB-3	APT PIPELINES LTD APAAU 4.2 03/23/25		D	2	2FE	4,994,750	106.0330	5,301,625	5,000,000	4,996,985		506			4.200	4.213	MS	57,167	210,000	03/16/2015	03/23/2025
00205G-AD-9	APT PIPELINES LTD APAAU 4 1/4 07/15/27		D	2	2FE	3,972,200	107.1760	4,287,040	4,000,000	3,978,348		2,381			4.250	4.335	JJ	78,389	170,000	03/16/2017	07/15/2027
00279V-CD-5	SANTANDER UK PLC SANUK 5 08/26/30		D	2	1FE	20,000,000	102.0080	20,401,642	20,000,000	20,000,000					5.000	5.000	FA	347,222	1,000,000	08/16/2010	08/26/2030
00388W-AG-6	ABU DHABI NATIONAL ENERGY ABU DHABI NATIONAL ENERGY CO	0	D		1FE	1,003,750	114.4720	1,144,721	1,000,000	1,003,343		(245)			4.875	4.833	AO	9,208	48,750	04/18/2018	04/23/2030
00388W-AH-4	ABU DHABI NATIONAL ENERGY BASIC	0	D		1FE	2,000,000	103.9150	2,078,298	2,000,000	2,000,000					4.000	4.000	AO	19,556		09/27/2019	10/03/2049
00401M-AA-4	ABU DHABI CRUDE OIL ABU DHABI CRUDE OIL	0	D		1FE	3,000,000	107.6740	3,230,220	3,000,000	3,000,000					3.650	3.650	JD	304	109,500	10/27/2017	11/02/2029
00774M-AA-3	AERCAP IRELAND CAP/GLOBA AER 3 1/2 05/26/22		D	2	2FE	6,977,320	102.6250	7,183,750	7,000,000	6,989,142		4,255			3.500	3.568	MN	23,819	245,000	01/23/2017	05/26/2022
00774M-AB-1	AERCAP IRELAND CAP/GLOBA AER 3.65 07/21/27		D	2	2FE	9,949,400	102.5000	10,250,000	10,000,000	9,960,110		4,497			3.650	3.711	JJ	162,222	365,000	07/17/2017	07/21/2027
00913R-AB-2	AIR LIQUIDE FINANCE AIR LIQUIDE FINANCE SA	0	D	2	1FE	4,973,150	99.7520	4,987,595	5,000,000	4,990,382		5,394			1.750	1.863	MS	22,847	87,500	09/22/2016	09/27/2021
00913R-AE-6	AIR LIQUIDE FINANCE AIFP 3 1/2 09/27/46		D	2	1FE	24,434,970	103.8200	25,955,000	25,000,000	24,464,889		11,145			3.500	3.623	MS	228,472	875,000	02/28/2017	09/27/2046
00913R-AF-3	AIR LIQUIDE FINANCE AIFP 2 1/4 09/10/29		D	2	1FE	24,752,000	97.4800	24,370,075	25,000,000	24,758,824		6,824			2.250	2.362	MS	173,438		09/05/2019	09/10/2029
009279-AC-4	AIRBUS SE AIRFP 3.95 04/10/47		D	2	1FE	19,753,800	111.3560	22,271,240	20,000,000	19,766,065		4,654			3.950	4.021	AO	177,750	790,000	04/05/2017	04/10/2047
01273P-AA-0	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29		D	2	2FE	14,963,310	99.9620	14,994,285	15,000,000	14,963,597		287			3.450	3.479	MN	51,750		11/19/2019	11/15/2029
01609W-AT-9	ALIBABA GROUP HOLDING BABA 3.4 12/06/27		D	2	1FE	15,226,750	104.2940	15,644,115	15,000,000	15,216,237		(10,513)			3.400	3.187	JD	35,417	255,000	07/18/2019	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37		D	2	1FE	24,823,000	107.5620	26,890,500	25,000,000	24,843,863		9,739			4.000	4.045	JD	69,444	900,000	07/24/2019	12/06/2037
01959E-AC-2	ALLIED WORLD ASSURANCE AWH 4.35 10/29/25		C	2	2FE	19,990,400	103.8860	20,777,280	20,000,000	19,993,911		900			4.350	4.356	AO	149,833	870,000	10/26/2015	10/29/2025
02343U-AC-9	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26		C	2	2FE	15,058,493	103.0880	15,463,155	15,000,000	15,054,547		(3,947)			3.625	3.558	AO	95,156	203,906	06/13/2019	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28		C	2	2FE	14,984,316	107.2300	16,084,545	15,000,000	14,985,396		1,080			4.500	4.514	MN	86,250	285,000	06/13/2019	05/15/2028
02364W-AJ-4	AMERICA MOVIL SAB DE CV AMXLMM 6 3/8 03/01/35		LS		1FE	102,044	134.3020	134,302	100,000	101,578		(65)			6.375	6.210	MS	2,125	6,375	06/25/2010	03/01/2035
02364W-AJ-4	AMERICA MOVIL SAB DE CV AMXLMM 6 3/8 03/01/35				1FE	10,102,316	134.3020	13,295,868	9,900,000	10,056,228		(6,400)			6.375	6.210	MS	210,375	631,125	06/25/2010	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 11/15/37		LS		1FE	97,226	130.5650	135,787	104,000	98,475		158			6.125	6.637	MN	814	6,370	07/08/2009	11/15/2037
02364W-AP-0	AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 11/15/37		D		1FE	4,577,124	130.5650	6,392,448	4,896,000	4,635,888		7,433			6.125	6.637	MN	38,318	299,880	07/08/2009	11/15/2037
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 03/30/40		LS		1FE	657,034	132.7900	792,756	597,000	647,046		(1,332)			6.125	5.437	MS	9,243	36,566	09/15/2010	03/30/2040
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 03/30/40		D		1FE	4,845,766	132.7900	5,846,744	4,403,000	4,772,097		(9,823)			6.125	5.437	MS	68,170	269,684	09/15/2010	03/30/2040
02364W-BD-6	AMERICA MOVIL SAB DE CV AMXLMM 3 1/8 07/16/22		D		1FE	6,269,014	102.0230	6,386,659	6,260,000	6,262,726		(1,015)			3.125	3.107	JJ	89,661	195,625	02/12/2013	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV AMXLMM 4 3/8 07/16/42		LS		1FE	9,299,116	111.4970	10,052,533	9,016,000	9,257,208		(6,447)			4.375	4.189	JJ	180,790	394,450	07/30/2012	07/16/2042
02364W-BE-4	AMERICA MOVIL SAB DE CV AMXLMM 4 3/8 07/16/42		D		1FE	4,109,104	111.4970	4,442,025	3,984,000	4,090,585		(2,849)			4.375	4.189	JJ	79,887	174,300	07/30/2012	07/16/2042
034863-AG-5	ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22		LS		2FE	1,787,034	104.0000	1,878,240	1,806,000	1,799,565		2,170			4.125	4.264	MS	19,452	74,498	04/16/2014	09/27/2022
034863-AG-5	ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22		D		2FE	24,929,426	104.0000	26,201,760	25,194,000	25,104,226		30,268			4.125	4.264	MS	271,360	1,039,253	04/16/2014	09/27/2022
034863-AU-4	ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28		LS	2	2FE	684,691	106.3840	741,494	697,000	685,598		907			4.500	4.743	MS	9,235	31,365	03/07/2019	03/15/2028
034863-AU-4	ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28		D	2	2FE	16,997,429	106.3840	18,407,554	17,303,000	17,019,933		22,504			4.500	4.743	MS	229,265	778,635	03/07/2019	03/15/2028
03835V-AD-8	DELPHI AUTOMOTIVE PLC APTV 4 1/4 01/15/26		D	2	2FE	23,860,200	107.7500	24,782,385	23,000,000	23,600,423		(91,109)			4.250	3.745	JJ	450,736	977,500	01/11/2017	01/15/2026
03835V-AF-3	DELPHI AUTOMOTIVE PLC APTV 4.4 10/01/46		LS		2FE	5,492,690	95.8610	5,257,023	5,484,000	5,492,225		(177)			4.400	4.390	AO	60,324	241,296	09/16/2016	10/01/2046
03835V-AF-3	DELPHI AUTOMOTIVE PLC APTV 4.4 10/01/46		D	2	2FE	9,531,080	95.8610	9,122,142	9,516,000	9,530,272		(307)			4.400	4.390	AO	104,676	418,704	09/16/2016	10/01/2046
03835V-AG-1	APTIV PLC APTV 4.35 03/15/29		C	2	2FE	4,993,950	108.4970	5,424,870	5,000,000	4,994,349		399			4.350	4.365	MS	64,042	109,354	02/28/2019	03/15/2029
03969A-AN-0	ARDAGH PKG FIN/HLDGS USA BASIC	0	D		3FE	2,000,000	103.0210	2,060,417	2,000,000	2,000,000					4.125	4.127	MN	10,542	21,313	07/30/2019	08/15/2026
04363U-AB-2	ASCIANO FINANCE LTD PNHAU 4 5/8 09/23/20		D		2FE	14,536,900	101.4400	15,216,015	15,000,000	14,955,484		58,719			4.625	5.046	MS	188,854	693,750	06/24/2011	09/23/2020
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23		D		2FE	30,678,750	107.0940	32,128,260	30,000,000	30,416,880		(98,816)			4.650	4.253	MN	178,250	1,395,000	04/20/2017	11/15/2023
046353-AD-0	ASTRAZENECA PLC AZN 6.45 09/15/37		LS		2FE	226,800	140.1900	264,958	189,000	219,086		(1,029)			6.450	5.076	MS	3,589	12,191	11/10/2010	09/15/2037
046353-AD-0	ASTRAZENECA PLC AZN 6.45 09/15/37		D		2FE	27,853,156	140.1900	32,539,385	23,211,000	26,905,861		(126,426)			6.450	5.076	MS	440,816	1,497,110	11/10/2010	09/15/2037
046353-AG-3	ASTRAZENECA PLC AZN 4 09/18/42		D		2FE	14,906,550	110.4910	16,573,665	15,000,000	14,920,189		2,115			4.000	4.036	MS	171,667	600,000	09/11/2012	09/18/2042
046353-AK-4	ASTRAZENECA PLC ASTRAZENECA PLC	0	D		2FE	4,012,460	100.3470	4,013,878	4,000,000	4,001,391		(2,606)			2.375	2.334	MN	11,875	95,000	03/18/2019	11/16/2020
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI		D		2	4,000,000	103.9520	4,158,080	4,000,000	4,000,000					4.480	4.480	JJ	84,622	179,200	07/11/2018	07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI ATRESMEDIA CORP DE MEDIOS DE C		D	1	2	5,000,000	105.3070	5,265,350	5,000,000	5,000,000					4.750	4.750	JJ	112,153	237,500	07/11/2018	07/11/2025
05252A-BB-6	AUST & NZ BANKING GROUP ANZ 5 12/02/30		D	2	1FE	26,064,000	102.4800	26,644,800	26,000,000	26,017,050		(18,014)			5.000	4.926	JD	104,722	1,300,000	04/24/2017	12/02/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05253J-AL-5	AUST & NZ BANKING GRP NY ANZ 3.7 11/16/25		D		1FE	19,925,600	107.4970	21,499,420	20,000,000	19,952,997		7,030			3.700	3.745	MN	92,500	740,000	11/09/2015	11/16/2025
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI	0	D	4	2FE	6,000,000	103.9810	6,238,860	6,000,000	6,000,000					4.820	4.819	MS	73,103	292,413	09/01/2018	09/30/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI		D	4	2FE	25,000,000	103.9810	25,995,250	25,000,000	25,000,000					4.820	4.819	MS	304,597	1,221,353	09/25/2018	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROCESSI		D	4	2FE	11,000,000	104.2380	11,466,180	11,000,000	11,000,000					4.850	4.849	MS	134,857	268,232	03/27/2019	09/30/2030
05330G-AA-2	AUTORIDAD CANAL DE PANAM AUTOPA 4.95 07/29/35		D		1FE	28,898,820	115.8750	33,862,151	29,223,000	28,942,259		11,509			4.950	5.039	JJ	610,761	1,446,539	11/18/2015	07/29/2035
05464H-AB-6	AXIS SPECIALTY FINAN PLC AXS 5.15 04/01/45		C		2FE	17,374,578	109.0970	18,693,754	17,135,000	17,354,850		(4,279)			5.150	5.059	AO	220,613	882,453	09/12/2014	04/01/2045
05523R-AB-3	BAE SYSTEMS PLC BALN 4 3/4 10/11/21		D		2FE	14,929,691	104.3140	15,242,420	14,612,000	14,680,455		(36,314)			4.750	4.472	AO	154,238	694,070	01/19/2012	10/11/2021
05523R-AC-1	BAE SYSTEMS PLC BALN 5.8 10/11/41		D		2FE	5,050,195	127.9200	5,436,613	4,250,000	4,960,286		(18,712)			5.800	4.579	AO	54,778	246,500	09/11/2014	10/11/2041
055262-B*-9	BASF SE SERIES B SENIOR NOTES		D		1FE	35,000,000	107.3490	37,572,150	35,000,000	35,000,000					4.090	4.090	JD	79,528	1,431,500	12/11/2013	12/11/2028
05530Q-AK-6	BAT INTL FINANCE PLC BATSLN 3.95 06/15/25	LS	D		2FE	33,984	105.2850	35,797	34,000	33,990		2			3.950	3.956	JD	60	1,343	06/11/2015	06/15/2025
05530Q-AK-6	BAT INTL FINANCE PLC BATSLN 3.95 06/15/25		D		2FE	41,146,124	105.2850	43,341,705	41,166,000	41,154,157		1,895			3.950	3.956	JD	72,269	1,626,057	06/11/2015	06/15/2025
05541V-AE-6	BG ENERGY CAPITAL PLC BGGRP 4 10/15/21		D		1FE	12,968,310	103.3850	13,439,985	13,000,000	12,993,378		3,500			4.000	4.030	AO	109,778	520,000	10/13/2011	10/15/2021
055451-AR-9	BHP BILLITON FIN USA LTD BHP 4 1/8 02/24/42		D		1FE	34,390,300	113.2770	39,646,950	35,000,000	34,484,854		13,834			4.125	4.228	FA	509,323	1,443,750	02/21/2012	02/24/2042
05565E-G#-6	BMW US CAPITAL LLC SERIES N GUAR SENIOR NOTES		C		1	14,000,000	106.4610	14,904,540	14,000,000	14,000,000					4.030	4.030	FA	216,277	564,200	02/13/2014	02/13/2026
05565E-H*-9	BMW US CAPITAL LLC SERIES O GUAR SENIOR NOTES		C		1	15,000,000	108.1190	16,217,850	15,000,000	15,000,000					4.230	4.230	FA	243,225	634,500	02/13/2014	02/13/2029
05565Q-CJ-5	BP CAPITAL MARKETS PLC BPLN 3.994 09/26/23		D		1FE	15,533,100	106.7060	16,005,840	15,000,000	15,268,558		(66,619)			3.994	3.477	MS	158,096	599,100	10/22/2015	09/26/2023
05565Q-CS-5	BP CAPITAL MARKETS PLC BPLN 3.535 11/04/24	LS	D		1FE	268,949	106.4630	282,127	265,000	267,268		(425)			3.535	3.342	MN	1,483	9,368	10/28/2015	11/04/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC BPLN 3.535 11/04/24		D		1FE	4,805,552	106.4630	5,041,028	4,735,000	4,775,531		(7,593)			3.535	3.342	MN	26,502	167,382	10/28/2015	11/04/2024
05565Q-DH-8	BP CAPITAL MARKETS PLC BPLN 3.723 11/28/28		D	2	1FE	10,000,000	108.7770	10,877,730	10,000,000	10,000,000					3.723	3.723	MN	34,128	372,300	11/21/2016	11/28/2028
05567L-T3-1	BNP PARIBAS BNP 5 01/15/21		D		1FE	19,846,600	102.9240	20,584,820	20,000,000	19,980,220		18,095			5.000	5.099	JJ	461,111	1,000,000	01/12/2011	01/15/2021
05583B-AA-7	BRF GMBH BRFSBZ 4.35 09/29/26		D		3FE	6,940,000	103.0000	8,240,000	8,000,000	7,115,049		102,112			4.350	6.143	MS	88,933	348,000	09/22/2016	09/29/2026
056752-AG-3	BAIDU INC BIDU 4 1/8 06/30/25	LS	D		1FE	8,402,691	106.4680	8,961,395	8,417,000	8,408,415		1,364			4.125	4.146	JD	964	347,201	06/24/2015	06/30/2025
056752-AG-3	BAIDU INC BIDU 4 1/8 06/30/25		D		1FE	8,568,409	106.4680	9,138,131	8,583,000	8,574,246		1,391			4.125	4.146	JD	983	354,049	06/24/2015	06/30/2025
05954T-AF-8	BANCO DE CREDITO DEL PER BCP 5 3/8 09/16/20		D		2FE	6,983,410	102.0170	7,141,204	7,000,000	6,998,515		2,007			5.375	5.406	MS	109,740	376,250	09/09/2010	09/16/2020
067316-AD-1	BACARDI LTD BACARD 2 3/4 07/15/26	LS	D	2	2FE	14,966	98.2950	14,744	15,000	14,977		3			2.750	2.776	JJ	190	413	07/27/2016	07/15/2026
067316-AD-1	BACARDI LTD BACARD 2 3/4 07/15/26		D	2	2FE	34,906,144	98.2950	34,388,646	34,985,000	34,930,962		7,411			2.750	2.776	JJ	443,629	962,088	07/27/2016	07/15/2026
06738E-AN-5	BARCLAYS PLC	0	D		2FE	6,965,840	108.4330	7,590,293	7,000,000	6,977,641		3,169			4.375	4.436	JJ	143,767	306,250	01/05/2016	01/12/2026
06738E-AP-0	BARCLAYS PLC BARCLAYS PLC	0	D		3FE	3,999,680	109.5030	4,380,139	4,000,000	3,999,778		29			5.200	5.201	MN	28,311	208,000	05/05/2016	05/12/2026
06738E-AW-5	BARCLAYS PLC BARCLAYS PLC	0	D	2	3FE	2,000,000	108.4530	2,169,060	2,000,000	2,000,000					4.836	4.836	MN	13,971	96,720	05/02/2017	05/09/2028
06740P-GY-6	BARCLAYS BANK PLC BACR 5.6 07/26/30		D	2	1FE	10,000,000	100.3860	10,038,580	10,000,000	10,000,000					5.600	5.600	JJ	241,111	560,000	07/19/2010	07/26/2030
06741T-4Q-7	BARCLAYS BANK PLC BACR 4.2 01/28/26		D	2	1FE	20,000,000	102.5820	20,516,360	20,000,000	20,000,000					4.200	4.200	JJ	357,000	840,000	01/09/2014	01/28/2026
06849U-AD-7	BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39	LS			2FE	131,729	126.3610	170,587	135,000	132,279		69			5.950	6.127	AO	1,696	8,033	12/30/2009	10/15/2039
06849U-AD-7	BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39				2FE	4,747,115	126.3610	6,147,453	4,865,000	4,766,948		2,496			5.950	6.127	AO	61,110	289,468	12/30/2009	10/15/2039
06849U-AD-7	BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39	0			2FE	195,154	126.3610	252,722	200,000	195,969		103			5.950	6.127	AO	2,512	11,900	12/30/2009	10/15/2039
08523A-AA-6	BERMUDA SKYPORT CORP BERMUDA SKYPORT CORP	0	D		1PL	8,000,000	115.6760	9,254,064	8,000,000	8,000,000					5.900	5.900	FA	178,311	472,000	03/15/2017	02/15/2042
10010Y-AA-0	TURKISH AIRLN 15-1 A PTT THYAO 4.2 03/15/27		D		3FE	7,185,824	94.1270	6,763,815	7,185,824	7,185,824					4.200	4.200	MS	88,865	301,634	03/19/2015	03/15/2027
10552T-AA-5	BRF SA BRFSBZ 5 7/8 06/06/22		D		3FE	6,934,900	103.7500	7,262,500	7,000,000	6,980,485		7,253			5.875	6.000	JD	28,559	411,250	05/31/2012	06/06/2022
10948W-AA-1	OM ASSET MANAGEMENT PLC BSIG 4.8 07/27/26		D		2FE	24,954,750	103.4370	25,859,300	25,000,000	24,967,864		4,067			4.800	4.823	JJ	513,333	1,200,000	07/20/2016	07/27/2026
111013-AK-4	SKY PLC SKYLN 3 1/8 11/26/22	0	D		1FE	7,405,781	103.0300	7,566,557	7,344,000	7,373,828		(9,812)			3.125	2.977	MN	22,313	229,500	03/14/2017	11/26/2022
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28	LS	D	2	2FE	9,572,591	114.7680	11,031,534	9,612,000	9,575,930		3,110			5.125	5.178	JD	36,946	492,615	11/29/2018	12/04/2028
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28		D	2	2FE	30,263,409	114.7680	34,875,806	30,388,000	30,273,965		9,831			5.125	5.178	JD	116,804	1,557,385	11/29/2018	12/04/2028
11778B-AB-8	SKY GROUP FINANCE SKY GRP FIN GTD SR NTS	0	D		1FE	1,622,772	137.8020	1,852,062	1,344,000	1,590,115		(10,202)			6.500	4.829	AO	18,443	87,360	08/03/2016	10/15/2035
12563T-AB-6	CK HUTCHISON INTL 16 LTD CKHH 2 3/4 10/03/26		D		1FE	14,802,150	99.2030	14,880,420	15,000,000	14,859,983		18,487			2.750	2.903	AO	100,833	412,500	10/11/2016	10/03/2026
12563U-AB-3	CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27	LS	D		1FE	2,649,767	103.4210	2,749,954	2,659,000	2,651,991		833			3.500	3.541	AO	22,232	93,065	04/28/2017	04/05/2027
12563U-AB-3	CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27		D		1FE	17,280,783	103.4210	17,934,166	17,341,000	17,295,291		5,430			3.500	3.541	AO	144,990	606,935	04/28/2017	04/05/2027
12621V-AA-3	CNOOC FINANCE 2011 LTD CNOOC 4 1/4 01/26/21		D		1FE	5,094,600	102.0350	5,101,765	5,000,000	5,012,794		(11,489)			4.250	4.003	JJ	91,493	212,500	10/13/2011	01/26/2021
12621V-AB-1	CNOOC FINANCE 2011 LTD CNOOC 5 3/4 01/26/41		D		1FE	3,977,920	132.3100	5,292,416	4,000,000	3,981,153		449			5.750	5.789	JJ	99,028	230,000	01/21/2011	01/26/2041

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12622N-AB-8	CNPC HK OVERSEAS CAPITAL CNPCCH 4 1/2 04/28/21		D		1FE	7,200,370	102.9180	7,204,253	7,000,000	7,032,665		(23,528)			4.500	4.134	AO	55,125	315,000	10/04/2011	04/28/2021
12622N-AC-6	CNPC HK OVERSEAS CAPITAL CNPCCH 5.95 04/28/41		D		1FE	4,890,600	135.7240	6,786,180	5,000,000	4,905,358		2,119			5.950	6.110	AO	52,063	297,500	04/20/2011	04/28/2041
12623T-AE-8	CNPC GENERAL CAPITAL LTD CNPCCH 3.4 04/16/23		D		1FE	9,237,200	102.9330	10,293,310	10,000,000	9,692,909		84,922			3.400	4.413	AO	70,833	340,000	01/14/2014	04/16/2023
141844-AF-7	CARIBBEAN DEVELOPMENT BK CARDEV 4 3/8 11/09/27		D	4	1FE	33,000,000	102.9480	33,972,774	33,000,000	33,000,000					4.375	4.375	MN	208,542	1,443,750	11/06/2012	11/09/2027
15238P-AE-6	CENTRAL AMERICAN BANK CABEI 4.29 04/30/27		D		1FE	25,000,000	106.8400	26,710,000	25,000,000	25,000,000					4.290	4.290	AO	181,729	1,072,500	04/27/2012	04/30/2027
153766-AA-8	CENTRAL JAPAN RAILWAY CO CJRAIL 4 1/4 11/24/45		D	2	1FE	29,520,850	117.0810	35,124,360	30,000,000	29,555,952		9,133			4.250	4.346	MN	131,042	1,275,000	11/17/2015	11/24/2045
15639K-AB-8	CENTRICA PLC CNALN 5 3/8 10/16/43		D	2	2FE	11,077,500	118.2170	11,821,690	10,000,000	10,970,386		(22,627)			5.375	4.686	AO	111,979	537,500	10/14/2014	10/16/2043
16951X-AA-0	CHINA RESOURCES GAS GRP CHIRES 4 1/2 04/05/22		D		1FE	14,905,000	103.9270	15,589,020	15,000,000	14,974,616		10,430			4.500	4.580	AO	161,250	675,000	04/20/2012	04/05/2022
17178V-AA-9	CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22	LS	D		3FE	199,477	99.7500	199,500	200,000	199,558		80			3.750	3.832	MN	938	3,750	06/26/2019	11/16/2022
17178V-AA-9	CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22		D		3FE	4,787,455	99.7500	4,788,000	4,800,000	4,789,385		1,929			3.750	3.832	MN	22,500	90,000	06/26/2019	11/16/2022
18272C-AA-4	CLARUS SECURITIES SA BASIC	0	D		2FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					3.500	3.515	MJSD	8,167		12/20/2019	12/28/2020
191241-AE-8	COCA-COLA FEMSA SAB CV KOF 3 7/8 11/26/23		D		1FE	10,001,500	105.7050	10,570,510	10,000,000	10,007,490		(1,830)			3.875	3.854	MN	37,674	387,500	12/17/2015	11/26/2023
202712-BJ-3	COMMONWEALTH BANK AUST COMMONWEALTH BANK AUSTRALIA	0	D		2FE	2,000,000	108.0500	2,161,004	2,000,000	2,000,000					4.316	4.316	JJ	41,002	86,320	01/03/2018	01/10/2048
2027A0-EX-3	COMMONWEALTH BANK AUST CBAAU 5 07/26/32		D	2	1Z	25,000,000	107.0340	26,758,550	25,000,000	25,000,000					5.000	5.000	JJ	538,194	1,250,000	07/09/2010	07/26/2032
2027A0-HY-8	COMMONWEALTH BANK AUST CBAAU 2 5/8 09/06/26		D		1FE	24,925,750	100.6880	25,171,900	25,000,000	24,948,263		6,989			2.625	2.659	MS	209,635	656,250	08/29/2016	09/06/2026
20428A-AD-1	CIE FINANCEMENT FONCIER CFF 5 02/18/31		D	2	1FE	25,000,000	103.0080	25,752,000	25,000,000	25,000,000					5.000	5.000	FA	458,333	1,246,528	02/02/2011	02/18/2031
20557#-AG-6	COMPUTERSHARE INV SERVICES COMPUTERSHARE INVESTOR SERVICE		D		2	25,000,000	106.1930	26,548,250	25,000,000	25,000,000					4.360	4.360	MN	124,139	1,090,000	11/20/2018	11/20/2028
20557#-AG-6	COMPUTERSHARE INV SERVICES COMPUTERSHARE INVESTOR SERVICE	0	D		2	5,000,000	106.1930	5,309,650	5,000,000	5,000,000					4.360	4.360	MN	24,828	218,000	11/20/2018	11/20/2028
21684A-AF-3	COOPERATIEVE RABOBANK UA BASIC	0	D		2FE	936,380	104.3720	1,043,721	1,000,000	944,829		7,039			3.750	4.739	JJ	16,667	37,500	10/17/2018	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA RABOBK 5 1/4 05/24/41		D		1FE	12,442,546	136.3040	16,036,119	11,765,000	12,358,359		(15,492)			5.250	4.868	MN	63,482	617,663	11/01/2013	05/24/2041
219868-BS-4	CORP ANDINA DE FOMENTO CAF 4 3/8 06/15/22		D		1FE	47,248,620	104.7170	49,216,943	47,000,000	47,069,592		(27,352)			4.375	4.310	JD	91,389	2,056,250	09/18/2012	06/15/2022
21987B-AK-4	CODELCO INC CDEL 5 5/8 09/21/35		D		1FE	10,404,408	125.6940	12,569,360	10,000,000	10,312,791		(12,538)			5.625	5.328	MS	156,250	562,500	04/15/2011	09/21/2035
21987B-AL-2	CODELCO INC CDEL 6.15 10/24/36	LS	D		1FE	1,731,609	133.4950	2,269,412	1,700,000	1,725,051		(844)			6.150	6.010	AO	19,458	104,550	08/24/2009	10/24/2036
21987B-AL-2	CODELCO INC CDEL 6.15 10/24/36		D		1FE	9,472,921	133.4950	12,415,016	9,300,000	9,437,041		(4,619)			6.150	6.010	AO	106,446	571,950	08/24/2009	10/24/2036
21987B-AU-2	CODELCO INC CDEL 4 7/8 11/04/44		D		1FE	17,828,490	114.0810	20,534,598	18,000,000	17,843,249		3,159			4.875	4.936	MN	138,938	877,500	10/29/2014	11/04/2044
22303Q-AH-3	COVIDIEN INTL FINANCE SA MDT 6.55 10/15/37		C		1FE	17,671,473	142.4880	20,690,682	14,521,000	17,029,262		(85,324)			6.550	5.065	AO	200,793	951,126	11/08/2010	10/15/2037
225313-AK-1	CREDIT AGRICOLE CREDIT AGRICOLE SA	0	D	2	2FE	7,937,940	105.4900	8,439,169	8,000,000	7,944,104		3,197			4.000	4.070	JJ	152,000	320,000	01/30/2018	01/10/2033
22535W-AB-3	CREDIT AGRICOLE SA (LONDON) CREDIT AGRICOLE SA (LONDON BR	0	D		1FE	3,979,920	108.0410	4,321,624	4,000,000	3,986,285		1,648			4.125	4.182	JJ	78,375	165,000	01/03/2017	01/10/2027
225401-AF-5	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG	0	D	2	2FE	3,000,000	106.7880	3,203,636	3,000,000	3,000,000					3.869	3.896	JJ	54,488	116,070	01/05/2018	01/12/2029
225401-AH-1	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG	0	D	2	2FE	3,000,000	101.6510	3,049,540	3,000,000	3,000,000					3.127	3.566	MJSD	5,212	113,283	06/06/2018	06/12/2024
225433-AR-2	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRP FND LTD	0	C		2FE	6,998,404	110.9950	7,769,670	7,000,000	6,999,093		123			4.550	4.552	AO	64,585	318,500	12/01/2016	04/17/2026
23291K-AJ-4	DH EUROPE FINANCE II DHR 3 1/4 11/15/39		D	2	2FE	31,938,880	100.9370	32,299,840	32,000,000	31,939,220		340			3.250	3.263	MN	156,000		10/29/2019	11/15/2039
23330J-AA-9	DP WORLD LTD DPWDU 6.85 07/02/37		D		2FE	7,399,050	131.5660	13,498,661	10,260,000	7,766,777		52,591			6.850	8.972	JJ	349,453	702,810	06/05/2009	07/02/2037
23330J-AA-9	DP WORLD LTD DPWDU 6.85 07/02/37	0	D		2FE	1,322,500	131.5660	1,315,659	1,000,000	1,319,783		(2,717)			6.850	8.972	JJ	34,060		10/07/2019	07/02/2037
23636A-AR-2	DANSKE BANKS A/S DANSKE BANK A/S	0	D		2FE	1,997,440	107.2960	2,145,913	2,000,000	1,997,768		214			4.375	4.391	JD	4,618	87,500	06/05/2018	06/12/2028
23636T-AA-8	DANONE SA BNFP 3 06/15/22		D		2FE	25,649,063	102.0840	26,454,074	25,914,000	25,832,534		31,272			3.000	3.134	JD	34,552	777,420	08/07/2013	06/15/2022
23636T-AE-0	DANONE SA BNFP 2.947 11/02/26		D	2	2FE	10,000,000	101.2970	10,129,670	10,000,000	10,000,000					2.947	2.947	MN	48,298	294,700	10/26/2016	11/02/2026
251525-AM-3	DEUTSCHE BANK	0	D	2	3FE	1,944,760	96.1420	1,922,849	2,000,000	1,962,527		3,589			4.296	4.567	MN	8,831	85,920	07/24/2014	05/24/2028
25156P-AR-4	DEUTSCHE TELEKOM INT FIN DT 4 7/8 03/06/42		D		2FE	19,349,500	118.3870	23,677,460	20,000,000	19,437,730		13,380			4.875	5.088	MS	311,458	975,000	06/25/2012	03/06/2042
25156P-BA-0	DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27	LS	D	2	2FE	499,375	105.1070	525,536	500,000	499,537		57			3.600	3.615	JJ	8,100	18,000	01/09/2017	01/19/2027
25156P-BA-0	DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27		D	2	2FE	9,488,125	105.1070	9,985,184	9,500,000	9,491,198		1,078			3.600	3.615	JJ	153,900	342,000	01/09/2017	01/19/2027
25243Y-AH-2	DIAGEO CAPITAL PLC DGELN 5 7/8 09/30/36	LS	D		1FE	760,053	136.2280	919,542	675,000	741,176		(2,478)			5.875	5.004	MS	10,024	39,656	10/19/2010	09/30/2036
25243Y-AH-2	DIAGEO CAPITAL PLC DGELN 5 7/8 09/30/36		D		1FE	20,828,821	136.2280	25,199,529	18,498,000	20,311,507		(67,906)			5.875	5.004	MS	274,708	1,086,758	10/19/2010	09/30/2036
25243Y-AZ-2	DIAGEO CAPITAL PLC DGELN 3 7/8 05/18/28		D	2	1FE	14,944,650	109.1410	16,371,120	15,000,000	14,952,226		4,732			3.875	3.920	MN	69,427	581,250	05/15/2018	05/18/2028
25600W-AC-4	DNB BOLIGKREDITT AS DNBNO 5 04/01/31		D	2	1FE	25,000,000	103.5180	25,879,480	25,000,000	25,000,000					5.000	5.000	AO	312,500	1,250,000	03/24/2011	04/01/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256853-AB-8	DOLPHIN ENERGY LTD DOLNRG 5 1/2 12/15/21		D		1FE	25,437,250	105.9250	26,481,175	25,000,000	25,105,103		(49,770)			5.500	5.271	JD	61,111	1,375,000	02/10/2012	12/15/2021
268270-AD-7	ENGIE ENERGIA CHILE SA ECLCI 4 1/2 01/29/25	LS	D		2FE	535,068	105.7520	568,946	538,000	536,360		281			4.500	4.568	JJ	10,222	24,210	10/24/2014	01/29/2025
268270-AD-7	ENGIE ENERGIA CHILE SA ECLCI 4 1/2 01/29/25		D		2FE	7,421,332	105.7520	7,891,214	7,462,000	7,439,253		3,898			4.500	4.568	JJ	141,778	335,790	10/24/2014	01/29/2025
268317-AC-8	ELECTRICITE DE FRANCE SA EDF 6.95 01/26/39	LS	D		1FE	163,204	144.6030	214,012	148,000	160,561		(353)			6.950	6.177	JJ	4,429	10,286	12/01/2010	01/26/2039
268317-AC-8	ELECTRICITE DE FRANCE SA EDF 6.95 01/26/39		D		1FE	16,377,696	144.6030	21,476,378	14,852,000	16,112,481		(35,408)			6.950	6.177	JJ	444,425	1,032,214	12/01/2010	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE SA EDF 5.6 01/27/40		D		1FE	9,986,393	125.2980	11,590,037	9,250,000	9,856,940		(17,106)			5.600	5.075	JJ	221,589	518,000	09/16/2010	01/27/2040
268317-AV-6	ELECTRICITE DE FRANCE SA BASIC	0	D	2	1FE	2,917,830	116.7340	3,502,005	3,000,000	2,920,978		2,478			4.875	5.095	MS	40,625	146,250	09/18/2018	09/21/2038
26874R-AC-2	ENI SPA ENIIM 5.7 10/01/40		D		2FE	25,171,800	120.7180	30,179,475	25,000,000	25,142,883		(3,841)			5.700	5.652	AO	356,250	1,413,030	10/08/2010	10/01/2040
29082A-AA-5	EMPRESA BRAS DE AERONAU EMBRBZ 5.15 06/15/22		D		2FE	5,000,000	105.4900	5,274,515	5,000,000	5,000,000					5.150	5.150	JD	11,444	257,500	06/12/2012	06/15/2022
29246Q-AB-1	EMPRESA DE TRANSPORTE ME BMETR 5 01/25/47		D	2	1FE	9,770,600	113.3570	11,335,700	10,000,000	9,780,859		3,670			5.000	5.151	JJ	216,667	500,000	01/19/2017	01/25/2047
29266M-AE-9	IBERDROLA INTL BV IBESM 6 3/4 09/15/33		D		2FE	1,663,555	127.8370	1,904,776	1,490,000	1,618,593		(5,996)			6.750	5.827	MS	29,614	100,575	06/30/2010	09/15/2033
29266M-AF-6	IBERDROLA INTL BV IBESM 6 3/4 07/15/36	LS	D		2FE	180,208	138.4220	294,839	213,000	185,527		720			6.750	8.164	JJ	6,630	14,378	06/23/2010	07/15/2036
29266M-AF-6	IBERDROLA INTL BV IBESM 6 3/4 07/15/36		D		2FE	4,896,082	138.4220	8,010,487	5,787,000	5,040,576		19,570			6.750	8.164	JJ	180,120	390,623	06/23/2010	07/15/2036
29267H-AA-7	ENDURANCE SPECIALTY HLDG ENH 7 07/15/34		C		1FE	12,411,136	131.4220	17,070,430	12,989,000	12,535,196		16,959			7.000	7.396	JJ	419,256	909,230	04/28/2010	07/15/2034
29268B-AF-8	ENEL FINANCE INTL NV ENELIM 6 10/07/39	LS	D		2FE	98,468	125.8470	124,588	99,000	98,558		11			6.000	6.039	AO	1,386	5,940	09/30/2009	10/07/2039
29268B-AF-8	ENEL FINANCE INTL NV ENELIM 6 10/07/39		D		2FE	9,847,832	125.8470	12,460,082	9,901,000	9,856,822		1,139			6.000	6.039	AO	138,614	594,060	09/30/2009	10/07/2039
29278G-AA-6	ENEL FINANCE INTL ENELIM 3 5/8 05/25/27		D		2FE	3,959,600	103.6410	4,145,652	4,000,000	3,968,710		3,607			3.625	3.747	MN	14,500	145,000	05/22/2017	05/25/2027
29441W-AC-9	EQUATE PETROCHEMICAL BV EQPTRC 4 1/4 11/03/26		D		2FE	19,842,175	107.0900	21,418,040	20,000,000	19,884,934		14,162			4.250	4.348	MN	136,944	850,000	11/04/2016	11/03/2026
302154-BK-4	EXPORT-IMPORT BANK KOREA EIBKOR 4 01/14/24		D		1FE	19,886,000	106.9410	21,388,140	20,000,000	19,948,411		11,538			4.000	4.070	JJ	371,111	800,000	01/07/2014	01/14/2024
302154-BN-8	EXPORT-IMPORT BANK KOREA EIBKOR 3 1/4 08/12/26		D		1FE	24,798,750	104.5590	26,139,650	25,000,000	24,871,869		17,048			3.250	3.337	FA	313,715	812,500	06/23/2015	08/12/2026
30217A-AB-9	EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29		D	2	2FE	42,073,430	109.9470	46,177,656	42,000,000	42,067,893		(5,537)			4.250	4.228	FA	743,750	897,458	01/24/2019	02/01/2029
31489Q-AA-2	FERGUSON FINANCE PLC FERGLN 4 1/2 10/24/28		D	2	2FE	24,912,500	109.3230	27,330,700	25,000,000	24,920,954		7,149			4.500	4.544	AO	209,375	1,125,000	10/17/2018	10/24/2028
344419-AA-4	FOMENTO ECONOMICO MEX FEMSA 2 7/8 05/10/23		D		1FE	24,491,040	101.3110	26,138,341	25,800,000	25,304,695		136,754			2.875	3.486	MN	105,081	741,750	06/19/2013	05/10/2023
35177P-AW-7	ORANGE SA ORAFP 4 1/8 09/14/21		D		2FE	22,998,820	103.6720	23,844,514	23,000,000	23,000,071		(51)			4.125	4.125	MS	281,990	948,750	01/13/2012	09/14/2021
35802X-AJ-2	FRESENIUS MED CARE II FMEGR 4 3/4 10/15/24		D	2	2FE	10,550,000	107.2500	10,725,000	10,000,000	10,369,530		(72,965)			4.750	3.857	AO	100,278	475,000	06/07/2017	10/15/2024
36164Q-6M-5	GE CAPITAL INTL FUNDING GE 3.373 11/15/25	LS	D		2FE	2,708,819	103.7490	3,060,601	2,950,000	2,787,024		23,745			3.373	4.451	MN	12,714	99,504	07/08/2016	11/15/2025
36164Q-6M-5	GE CAPITAL INTL FUNDING GE 3.373 11/15/25		D		2FE	27,547	103.7490	31,125	30,000	28,343		241			3.373	4.451	MN	129	1,012	07/08/2016	11/15/2025
36164Q-NA-2	GE CAPITAL INTL FUNDING GE 4.418 11/15/35		D		2FE	33,025,813	106.3450	44,886,140	42,208,000	33,957,390		289,836			4.418	6.387	MN	238,274	1,864,749	07/08/2016	11/15/2035
377373-AH-8	GLAXOSMITHKLINE CAPITAL BASIC	0	D	2	1FE	7,915,760	107.1900	8,575,225	8,000,000	7,921,662		5,902			3.375	3.498	JD	22,500	184,500	03/18/2019	06/01/2029
40049J-AZ-0	GRUPO TELEVISA SAB TELVIS 6 5/8 01/15/40	LS	D		2FE	98,330	125.7450	125,745	100,000	98,599		32			6.625	6.754	JJ	3,055	6,625	03/23/2010	01/15/2040
40049J-AZ-0	GRUPO TELEVISA SAB TELVIS 6 5/8 01/15/40		D		2FE	12,192,871	125.7450	15,592,330	12,400,000	12,226,335		4,008			6.625	6.754	JJ	378,803	821,500	03/23/2010	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB TELVIS 5 05/13/45		D	2	2FE	4,826,700	105.6040	5,280,220	5,000,000	4,841,485		2,951			5.000	5.227	MN	31,944	250,000	05/08/2014	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB TELVIS 4 5/8 01/30/26		D	2	2FE	15,052,700	107.6950	16,154,205	15,000,000	15,034,892		(5,174)			4.625	4.579	JJ	290,990	693,750	11/25/2015	01/30/2026
404280-AH-2	HSBC HOLDINGS PLC HSBC 6 1/2 09/15/37	LS	D		1FE	451,319	136.5440	630,832	462,000	453,300		244			6.500	6.681	MS	8,842	30,030	06/21/2010	09/15/2037
404280-AH-2	HSBC HOLDINGS PLC HSBC 6 1/2 09/15/37		D		1FE	23,970,681	136.5440	33,505,118	24,538,000	24,075,935		12,941			6.500	6.681	MS	469,630	1,594,970	06/21/2010	09/15/2037
404280-AK-5	HSBC HOLDINGS PLC	0	D		1FE	199,566	103.7470	207,494	200,000	199,933		51			5.100	5.128	AO	2,437	10,200	03/29/2011	04/05/2021
404280-AW-9	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	0	D		1FE	998,550	109.0260	1,090,263	1,000,000	999,032		134			4.300	4.318	MS	13,497	43,000	03/01/2016	03/08/2026
404280-BG-3	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	0	D		1FE	2,010,000	102.0420	2,040,838	2,000,000	2,004,055		(1,934)			3.543	2.258	JAJO	16,928	81,908	10/04/2016	01/05/2022
404280-BJ-7	HSBC HOLDINGS PLC BASIC	0	D	2	1FE	1,020,880	102.2930	1,022,933	1,000,000	1,019,296		(1,584)			3.262	2.356	MS	9,786		10/24/2019	03/13/2023
423012-AG-8	HEINEKEN NV HEIANA 4.35 03/29/47		D	2	2FE	4,961,050	111.5110	5,575,570	5,000,000	4,962,897		696			4.350	4.397	MS	55,583	217,500	03/20/2017	03/29/2047
43474T-AB-9	HOLCIM LTD LHNVX 6 7/8 09/29/39		D		2FE	6,523,863	125.7190	8,234,575	6,550,000	6,528,359		458			6.875	6.905	MS	115,080	450,313	12/02/2010	09/29/2039
43761A-C*-5	HOMESERVE PLC HOMESERVE PLC		D		2	8,000,000	108.1030	8,648,240	8,000,000	8,000,000					4.920	4.920	JD	19,680	393,600	12/13/2018	12/13/2028
43761A-C@-3	HOMESERVE PLC HOMESERVE PLC		D		2	7,000,000	107.5120	7,525,840	7,000,000	7,000,000					5.020	5.020	JD	17,570	351,400	12/13/2018	12/13/2030
44962L-AF-4	IHS MARKIT LTD INFO 4 3/4 08/01/28		D	2	2FE	24,957,050	111.2500	27,812,500	25,000,000	24,962,340		3,543			4.750	4.772	FA	494,792	1,213,889	07/20/2018	08/01/2028
44962L-AJ-6	IHS MARKIT LTD INFO 4 1/4 05/01/29		D	2	2FE	4,971,100	107.7500	5,387,500	5,000,000	4,972,959		1,859			4.250	4.321	MN	35,417	119,826	04/03/2019	05/01/2029
449786-AJ-1	ING BANK NV INTNED 5.45 02/10/31		D	2	1FE	20,000,000	103.9420	20,788,488	20,000,000	20,000,000					5.450	5.450	FA	426,917	1,090,000	01/26/2011	02/10/2031
449786-AY-8	ING BANK NV ING BANKS NV	0	D		2FE	6,605,520	110.9650	6,657,897	6,000,000	6,327,801		(79,528)			5.800	4.203	MS	92,800	348,000	04/19/2016	09/25/2023
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33		D	4	1PL	6,500,000	102.4450	6,658,925	6,500,000	6,500,000					3.870	3.889	MJSD	7,686		09/20/2019	05/20/2033

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
453140-AB-1	IMPERIAL BRANDS FIN PLC IMBLN 3 1/2 02/11/23		D	2	2FE	14,985,000	102.0680	15,310,200	15,000,000	14,994,764		1,567			3.500	3.512	FA	204,167	525,000	02/05/2013	02/11/2023
453140-AF-2	IMPERIAL BRANDS FIN PLC IMBLN 4 1/4 07/21/25		D	2	2FE	5,294,150	105.1200	5,255,995	5,000,000	5,195,045		(32,935)			4.250	3.440	JJ	94,444	212,500	11/10/2016	07/21/2025
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE		D	4	2PL	43,557,216	106.2950	46,299,132	43,557,216	43,557,216					6.050	6.051	JD	7,320	2,613,089	07/20/2018	12/31/2042
45662N-A#-0	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2	10,000,000	102.9990	10,299,900	10,000,000	10,000,000					4.300	4.300	AO	102,722	435,000	04/05/2016	04/05/2028
45662N-A@-2	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2	8,000,000	102.0310	8,162,480	8,000,000	8,000,000					4.100	4.100	AO	78,356	332,000	04/05/2016	04/05/2026
45672B-C*-6	INFORMA PLC INFORMA PLC		D		2	17,000,000	103.6810	17,625,770	17,000,000	17,000,000					4.130	4.130	JJ	325,696	702,100	01/04/2018	01/14/2028
456837-AQ-6	ING GROUP NV BASIC	0	D		1FE	999,670	109.7210	1,097,208	1,000,000	999,690		20			4.050	4.054	AO	9,225	20,250	04/02/2019	04/09/2029
456873-AC-2	INGERSOLL -RAND LUX FINAN IR 4.65 11/01/44		D	2	2FE	10,954,300	112.9480	11,294,760	10,000,000	10,904,005		(21,461)			4.650	4.062	MN	77,500	465,000	08/09/2017	11/01/2044
45950V-JM-9	INTL FINANCE CORP IFC 2.9 07/27/46		D	2	1FE	50,000,000	94.5000	47,250,000	50,000,000	50,000,000					2.900	2.900	JJ	620,278	1,450,000	07/18/2016	07/27/2046
46128M-AJ-0	INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27	LS	D		2FE	11,957	105.2830	12,634	12,000	11,967		4			4.375	4.420	AO	127	525	03/31/2017	04/04/2027
46128M-AJ-0	INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27		D		2FE	9,952,053	105.2830	10,515,636	9,988,000	9,960,406		3,161			4.375	4.420	AO	105,602	436,975	03/31/2017	04/04/2027
46131N-AD-6	INVERSIONES CMPC CI CMPCCI 4 1/2 04/25/22	LS	D	2	2FE	149,438	103.5220	155,283	150,000	149,847		61			4.500	4.547	AO	1,238	6,750	05/30/2012	04/25/2022
46131N-AD-6	INVERSIONES CMPC CI CMPCCI 4 1/2 04/25/22		D	2	2FE	4,831,813	103.5220	5,020,822	4,850,000	4,845,049		1,984			4.500	4.547	AO	40,013	218,250	05/30/2012	04/25/2022
46132F-AC-4	INVESCO FINANCE PLC IVZ 5 3/8 11/30/43		C		1FE	9,829,800	120.7370	12,073,720	10,000,000	9,846,554		3,051			5.375	5.491	MN	46,285	537,500	11/06/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC IVZ 3 3/4 01/15/26	LS	C		1FE	339,123	106.2650	361,301	340,000	339,471		77			3.750	3.779	JJ	5,879	12,750	10/08/2015	01/15/2026
46132F-AD-2	INVESCO FINANCE PLC IVZ 3 3/4 01/15/26		C		1FE	6,642,817	106.2650	7,077,249	6,660,000	6,649,645		1,500			3.750	3.779	JJ	115,163	249,750	10/08/2015	01/15/2026
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR		D	4	2FE	24,595,167	103.1260	25,364,011	24,595,167	24,595,167					5.350	5.349	MS	332,615	1,315,841	09/27/2017	03/31/2033
47215T-AA-6	JB Y CO SA DE CV JB Y CO SA DE CV	0	D		2FE	11,389,207	102.6880	11,485,597	11,185,000	11,315,769		(21,955)			3.750	3.508	MN	55,925	419,438	04/12/2017	05/13/2025
478375-AG-3	JOHNSON CONTROLS INTL PL JCI 3 5/8 07/02/24		D	2	2FE	4,634,059	103.7980	4,827,636	4,651,000	4,640,303		2,146			3.625	3.681	JJ	83,831	178,338	12/28/2016	07/02/2024
478375-AH-1	JOHNSON CONTROLS INTL PL JCI 6 01/15/36	LS	C		2FE	178,455	122.8130	213,695	174,000	178,026		(153)			6.000	5.775	JJ	4,814	10,440	12/28/2016	01/15/2036
478375-AH-1	JOHNSON CONTROLS INTL PL JCI 6 01/15/36		C		2FE	13,679,499	122.8130	16,380,838	13,338,000	13,646,598		(11,710)			6.000	5.775	JJ	369,018	800,280	12/28/2016	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTL PL JCI 5 1/4 12/01/41	LS	D	2	2FE	12,978	111.4500	13,374	12,000	12,909		(24)			5.250	4.686	JD	53	630	12/28/2016	12/01/2041
478375-AK-4	JOHNSON CONTROLS INTL PL JCI 5 1/4 12/01/41		D	2	2FE	7,915,557	111.4500	8,157,033	7,319,000	7,873,329		(14,789)			5.250	4.686	JD	32,021	384,248	12/28/2016	12/01/2041
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26	LS	C	2	2FE	179,356	106.2370	191,226	180,000	179,548		64			3.900	3.947	FA	2,672	10,452	12/28/2016	02/14/2026
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26		C	2	2FE	8,899,065	106.2370	9,487,991	8,931,000	8,908,592		3,179			3.900	3.947	FA	132,551	518,595	12/28/2016	02/14/2026
49245P-AA-4	KERRY GROUP FIN SERVICES KYGID 3.2 04/09/23		D	2	2FE	29,900,700	101.0780	30,323,520	30,000,000	29,963,947		10,286			3.200	3.239	AO	218,667	960,000	04/02/2013	04/09/2023
493738-AD-0	KIA MOTORS CORP KIAMTR 3 1/4 04/21/26		D		2FE	994,080	100.3340	1,003,344	1,000,000	996,044		555			3.250	3.320	AO	6,319	32,500	04/14/2016	04/21/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO KCMA 3.8 04/08/24		D		1FE	6,891,226	102.0000	7,038,000	6,900,000	6,896,312		780			3.800	3.814	AO	60,452	262,200	02/17/2016	04/08/2024
494386-AC-9	KIMBERLY-CLARK DE MEXICO KCMA 3 1/4 03/12/25		D		1FE	27,830,370	99.5690	27,879,320	28,000,000	27,889,817		13,160			3.250	3.344	MS	275,528	910,000	03/06/2015	03/12/2025
500472-AC-9	KONINKLIJKE PHILIPS NV PHIANA 6 7/8 03/11/38		D		2FE	9,938,766	140.3200	14,038,976	10,005,000	9,951,258		1,443			6.875	6.927	MS	210,174	687,844	06/02/2009	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV PHIANA 5 03/15/42	LS	D		2FE	525,979	119.7580	607,174	507,000	523,259		(421)			5.000	4.761	MS	7,464	25,350	06/06/2012	03/15/2042
500472-AE-5	KONINKLIJKE PHILIPS NV PHIANA 5 03/15/42		D		2FE	14,978,479	119.7580	17,290,689	14,438,000	14,901,015		(11,985)			5.000	4.761	MS	212,559	721,900	06/06/2012	03/15/2042
50048M-BS-8	KOMMUNALBANKEN AS KBN 3.66 06/30/34		D	2	1FE	50,000,000	100.9000	50,450,000	50,000,000	50,000,000					3.660	3.660	JD	5,083	1,830,000	06/23/2014	06/30/2034
500630-CG-1	KOREA DEVELOPMENT BANK KDB 3 3/8 09/16/25		D		1FE	24,964,250	105.5810	26,395,300	25,000,000	24,978,138		3,417			3.375	3.392	MS	246,094	843,750	09/11/2015	09/16/2025
50065W-AF-3	KOREA NATIONAL OIL CORP KOROIL 4 01/23/24		D		1FE	19,889,200	106.3380	21,267,520	20,000,000	19,949,578		11,203			4.000	4.068	JJ	351,111	800,000	01/15/2014	01/23/2024
50066A-AA-1	KOREA GAS CORP KORGAS 4 1/4 11/02/20		D		1FE	9,333,653	101.6970	9,386,652	9,230,000	9,241,705		(13,507)			4.250	4.094	MN	64,290	392,275	03/01/2012	11/02/2020
50066A-AJ-2	KOREA GAS CORP KORGAS 3 1/2 07/21/25		D		1FE	14,973,600	105.9860	15,897,900	15,000,000	14,984,207		2,532			3.500	3.521	JJ	233,333	525,000	07/14/2015	07/21/2025
524671-AA-2	LEGRAND FRANCE SA LRFP 8 1/2 02/15/25		D		1FE	5,857,643	129.0100	6,482,753	5,025,000	5,419,779		(62,797)			8.500	6.664	FA	161,358	427,125	01/26/2011	02/15/2025
532522-AB-5	LIMA METRO LINE 2 FIN LT BASIC	0	D		2FE	2,015,008	106.2190	2,124,370	2,000,000	2,014,737		(270)			4.350	4.294	JAJO	20,783	15,467	07/19/2019	04/05/2036
53566T-AA-9	LINE ONE PERU METRO EXPA BASIC		D	4	2FE	23,351,395	106.2370	24,807,922	23,351,395	23,351,395					4.737	4.765	JAJO	248,885	642,185	03/06/2019	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPA BASIC		D	4	2FE	17,891,353	106.6210	19,075,928	17,891,353	17,891,353					4.737	4.765	JAJO	190,691	492,029	03/06/2019	04/10/2033
53944Y-AE-3	LLOYDS BANKING GROUP PLC LLOYDS BANKING GROUP PLC	0	D		2FE	2,500,000	108.5740	2,714,344	2,500,000	2,500,000					4.344	4.344	JJ	51,887	108,600	01/04/2018	01/09/2048
543064-AA-7	LST II LONGITUDINAL DE LA SIERRA TRAM		D	4	2PL	34,505,899	105.3840	36,363,700	34,505,899	34,505,899					5.230	5.230	AO	305,789	1,701,725	12/19/2018	04/30/2035
55608P-AQ-7	MACQUARIE BANK LTD MQGAU 4 07/29/25		D		1FE	14,977,950	106.6580	15,998,700	15,000,000	14,986,632		2,099			4.000	4.018	JJ	253,333	600,000	07/23/2015	07/29/2025
55608X-AA-5	MACQUARIE BANK LTD MQGAU 6 5/8 04/07/21	LS	D		2FE	346,116	105.1760	330,253	314,000	320,355		(4,752)			6.625	4.955	AO	4,854	20,803	11/12/2013	04/07/2021
55608X-AA-5	MACQUARIE BANK LTD MQGAU 6 5/8 04/07/21		D		2FE	10,676,684	105.1760	10,187,347	9,686,000	9,882,021		(146,575)			6.625	4.955	AO	149,729	641,698	11/12/2013	04/07/2021
55608X-AB-3	MACQUARIE BANK LTD MACQUARIE BANK LTD	0	D		2FE	1,253,291	108.3200	1,339,914	1,237,000	1,248,354		(1,793)			4.875	4.682	JD	3,518	60,304	01/26/2017	06/10/2025
57385L-AB-4	MARVELL TECHNOLOGY GROUP MRVL 4 7/8 06/22/28		D	2	2FE	19,967,990	110.2500	22,050,000	20,000,000	19,971,940		2,610			4.875	4.895	JD	24,375	975,000	06/26/2018	06/22/2028

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59284M-AC-8	MEXICO CITY AIRPORT TRUST MEXICO CITY ARPT TRUST		D		2FE	11,781,498	102.1260	13,040,469	12,769,000	11,916,563		81,273			3.875	4.859	AO	83,841	494,799	04/19/2018	04/30/2028
602736-AA-8	MINEJESA CAPITAL BV BASIC	0	D		2FE	4,477,500	103.7880	4,670,440	4,500,000	4,478,571		1,071			4.625	4.682	FA	81,516	104,063	06/17/2019	08/10/2030
60683M-AC-3	MITSUI FUDOSAN CO LTD BASIC	0	D	2	1FE	1,996,400	109.3350	2,186,704	2,000,000	1,996,680		280			3.950	3.972	JJ	34,453	39,500	01/16/2019	01/24/2029
614810-AB-5	MONTPELIER RE HOLDINGS L ENH 4.7 10/15/22		D		1FE	16,937,430	106.1750	17,858,635	16,820,000	16,859,547		(13,026)			4.700	4.609	AO	166,892	790,540	01/28/2013	10/15/2022
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28		D	4	3FE	26,180,095	97.9530	26,639,726	27,196,548	26,281,520		61,904			4.875	5.512	MN	187,826	1,287,418	04/11/2019	05/10/2028
62944B-AX-2	BK NEDERLANDSE GEMEENTEN BNG 3 3/4 09/30/39		D	2	1FE	50,000,000	112.1270	56,063,375	50,000,000	50,000,000					3.750	3.750	MS	473,958	1,875,000	09/18/2014	09/30/2039
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28		D	2	2FE	30,045,650	116.8750	35,062,500	30,000,000	30,041,357		(3,995)			5.550	5.529	JD	138,750	1,641,875	12/04/2018	12/01/2028
62983P-AA-3	NAKILAT INC QGTS 6.067 12/31/33		D	4	1FE	7,630,200	121.3920	11,799,302	9,720,000	8,436,224		108,826			6.067	8.361	JD	1,638	589,712	05/07/2009	12/31/2033
62983P-AB-1	NAKILAT INC QGTS 6.267 12/31/33		D	4	1FE	2,964,865	119.2520	4,504,023	3,776,898	3,219,871		27,550			6.267	9.004	JD	658	236,698	05/08/2009	12/31/2033
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26		D		1FE	13,891,920	104.8310	14,676,284	14,000,000	13,930,383		10,202			3.375	3.467	JJ	219,188	472,500	01/06/2016	01/14/2026
63250D-BV-2	NATIONAL AUSTRALIA BANK NAB 5.05 12/16/30		D	2	1FE	20,000,000	102.8130	20,562,560	20,000,000	20,000,000					5.050	5.050	JD	44,889	1,010,000	12/03/2010	12/16/2030
636203-AA-9	NATIONAL GAS CO NGCTT 6.05 01/15/36		D		3FE	19,042,715	104.1750	20,756,869	19,925,000	19,226,141		24,412			6.050	6.403	JJ	555,852	1,205,463	06/23/2010	01/15/2036
63859U-AZ-6	NATIONWIDE BLDG SOCIETY NWIDE 5.6 08/19/30		D	2	1FE	20,000,000	102.1480	20,429,552	20,000,000	20,000,000					5.600	5.600	FA	410,667	1,120,000	08/03/2010	08/19/2030
63983T-AR-6	NEDER WATERSCHAPSBANK NEDWBK 3.91 05/23/39		D	2	1FE	45,000,000	107.4130	48,335,652	45,000,000	45,000,000					3.910	3.910	MN	185,725	1,759,500	04/29/2014	05/23/2039
65120F-AA-2	NEWCREST FINANCE PTY LTD NCMAU 4.45 11/15/21		D		2FE	30,115,535	103.3980	30,709,265	29,700,000	29,793,672		(47,216)			4.450	4.273	MN	168,878	1,321,650	08/21/2012	11/15/2021
65504L-AD-9	NOBLE HOLDING INTL LTD NE 6.2 08/01/40	LS	C		5FE	390,000	38.2500	382,500	1,000,000	390,000		(2,043)	689,737		6.200	5.547	FA	25,833	62,000	11/30/2010	08/01/2040
65504L-AD-9	NOBLE HOLDING INTL LTD NE 6.2 08/01/40		C		5FE	5,577,000	38.2500	5,469,750	14,300,000	5,577,000		(29,209)	9,863,241		6.200	5.547	FA	369,417	886,600	11/30/2010	08/01/2040
65557C-AD-5	NORDEA BANK AB NDASS 4 7/8 01/14/21		D		1FE	6,966,610	102.8200	7,197,400	7,000,000	6,995,739		3,915			4.875	4.936	JJ	158,302	341,250	01/11/2011	01/14/2021
65557F-AD-8	NORDEA BANK AB NDASS 4 1/4 09/21/22		D		1FE	21,860,080	104.5800	23,007,600	22,000,000	21,955,821		14,986			4.250	4.329	MS	259,722	935,000	09/17/2012	09/21/2022
65557F-AH-9	NORDEA BANK AB BASIC	0	D	2	1FE	3,000,000	108.7700	3,263,092	3,000,000	3,000,000					4.625	4.625	MS	41,625	138,750	09/06/2018	09/13/2033
656531-AG-5	STATOIL ASA EQNR 6.8 01/15/28		D		1FE	2,698,662	129.2170	3,372,561	2,610,000	2,661,198		(4,723)			6.800	6.483	JJ	81,838	177,480	04/14/2009	01/15/2028
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		D	4	2PL	14,813,657	94.1830	13,951,947	14,813,657	14,813,657					4.750	4.749	JJ	310,778	702,188	12/21/2015	01/22/2028
675758-AH-9	ODEBRECHT FINANCE LTD ODBR 5 1/8 06/26/22		D		6FE	562,500	4.0000	200,000	5,000,000	200,000	(362,500)				5.125	50.122	JD		(128,125)	06/21/2012	06/26/2022
685218-AB-5	ORANGE SA ORAFP 5 1/2 02/06/44		D	2	2FE	5,891,550	132.8180	6,640,880	5,000,000	5,804,029		(19,108)			5.500	4.398	FA	110,764	275,000	12/29/2014	02/06/2044
68620Y-A#-9	ORIGIN ENERGY FINANCE LT ORIGIN ENERGY FINANCE LTD		D		2	25,000,000	108.3790	27,094,750	25,000,000	25,000,000					5.160	5.160	JJ	594,833	645,000	01/15/2019	01/15/2029
68620Y-AA-0	ORIGIN ENERGY FINANCE LT ORGAU 5.45 10/14/21	LS	D		2FE	155,524	105.2910	164,254	156,000	155,895		54			5.450	5.490	AO	1,818	8,502	10/06/2011	10/14/2021
68620Y-AA-0	ORIGIN ENERGY FINANCE LT ORGAU 5.45 10/14/21		D		2FE	14,798,726	105.2910	15,629,426	14,844,000	14,834,026		5,182			5.450	5.490	AO	173,036	808,998	10/06/2011	10/14/2021
68715#-AB-5	ORORA DGP		C		2PL	7,000,000	101.6700	7,116,900	7,000,000	7,000,000					3.410	3.410	JJ	109,404	238,700	07/16/2015	07/16/2025
69370P-AA-9	PERTAMINA PERSERO PT BASIC	0	D		2FE	1,781,250	128.8840	1,933,254	1,500,000	1,778,132		(3,118)			6.450	5.112	MN	8,331	48,375	06/10/2019	05/30/2044
706451-BG-5	PETROLEOS MEXICANOS PEMEX 6 5/8 06/15/35		D		2FE	5,416,479	101.7230	5,086,170	5,000,000	5,325,081		(12,524)			6.625	5.975	JD	14,722	331,250	10/01/2010	06/15/2035
714264-AD-0	PERNOD RICARD SA RIFP 4.45 01/15/22		D		2FE	5,223,000	104.6890	5,234,465	5,000,000	5,054,758		(25,331)			4.450	3.886	JJ	102,597	222,500	06/26/2012	01/15/2022
714264-AH-1	PERNOD RICARD SA RIFP 4 1/4 07/15/22		D		2FE	15,044,201	105.1950	15,042,885	14,300,000	14,515,781		(79,912)			4.250	3.622	JJ	280,240	607,750	09/19/2012	07/15/2022
714294-AH-8	PERRIGO CO PLC PRGO 5.3 11/15/43		C	2	2FE	8,031,400	92.5160	7,401,312	8,000,000	8,028,553		(695)			5.300	5.272	MN	54,178	424,000	10/06/2014	11/15/2043
73050Q-A*-9	POINSETTIA FINANCE LTD TL POINSETTIA FINANCE LTD TL		D	4	2Z	16,681,886	90.9840	15,279,949	16,794,118	16,696,252		10,696			4.904	5.456	FMAN	107,834	923,263	08/01/2018	05/15/2028
74735K-2A-9	OOREDOO INTL FINANCE QTELQD 3 1/4 02/21/23		D		1FE	4,936,050	101.9280	5,096,410	5,000,000	4,977,995		6,537			3.250	3.399	FA	58,681	162,500	12/12/2012	02/21/2023
74735K-2B-7	OOREDOO INTL FINANCE QTELQD 3 7/8 01/31/28		D		1FE	2,965,020	107.0350	3,211,056	3,000,000	2,978,627		2,203			3.875	3.979	JJ	48,760	116,250	01/23/2013	01/31/2028
74977R-CN-2	COOPERATIEVE RABOBANK UA RABOBK 5 12/23/30		D	2	1FE	10,000,000	102.6310	10,263,071	10,000,000	10,000,000					5.000	5.000	JD	11,111	500,000	12/15/2010	12/23/2030
74977R-CP-7	COOPERATIEVE RABOBANK UA RABOBK 5.03 03/03/31		D	2	1FE	10,000,000	103.1890	10,318,853	10,000,000	10,000,000					5.030	5.030	MS	164,872	503,000	02/18/2011	03/03/2031
75405T-AA-7	RAS LAFFAN LNG II RASGAS 5.298 09/30/20		D	4	1FE	535,278	101.3750	568,209	560,500	558,056		2,284			5.298	6.163	MS	7,506	29,695	06/17/2009	09/30/2020
75405U-AA-4	RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27	LS	D	4	1FE	857,500	114.9550	1,149,546	1,000,000	936,378		10,318			5.838	7.396	MS	14,757	58,380	06/04/2009	09/30/2027
75405U-AA-4	RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27		D	4	1FE	1,715,000	114.9550	2,299,092	2,000,000	1,872,755		20,636			5.838	7.396	MS	29,514	116,760	06/04/2009	09/30/2027
75405U-AD-8	RAS LAFFAN LNG 3 RASGAS 6.332 09/30/27		D	4	1FE	18,984,375	116.5810	21,392,577	18,350,000	18,729,720		(74,282)			6.332	5.798	MS	293,708	1,161,922	09/17/2015	09/30/2027
75625Q-AE-9	RECKITT BENCKISER TSY RBLN 3 06/26/27		D	2	1FE	36,907,090	101.6870	37,624,338	37,000,000	36,926,453		8,213			3.000	3.030	JD	15,417	1,110,000	06/17/2019	06/26/2027
75968N-AD-3	RENAISSANCE RE HLDG LTD BASIC	0	D	2	1FE	4,930,300	105.5950	5,279,750	5,000,000	4,934,705		4,405			3.600	3.768	AO	38,000	96,500	03/28/2019	04/15/2029
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40		D		1FE	7,847,280	130.6620	10,452,928	8,000,000	7,871,107		3,316			5.200	4.951	MN	68,178	416,000	05/17/2011	11/02/2040
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40	0	D		1FE	3,698,027	130.6620	4,187,704	3,205,000	3,675,613		(14,015)			5.200	4.951	MN	27,314	166,660	08/09/2018	11/02/2040
767201-AS-5	RIO TINTO FIN USA LTD RIOLN 3 3/4 06/15/25		D	2	1FE	7,946,640	107.3520	8,588,176	8,000,000	7,968,391		5,118			3.750	3.831	JD	13,333	300,000	06/11/2015	06/15/2025

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77578J-AB-4	ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25	LS	D	2	2FE	1,279,275	102.8070	1,315,924	1,280,000	1,279,501		57			3.625	3.631	AO	9,924	46,400	11/12/2015	10/14/2025
77578J-AB-4	ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25		D	2	2FE	32,701,475	102.8070	33,638,320	32,720,000	32,707,248		1,460			3.625	3.631	AO	253,694	1,186,100	11/12/2015	10/14/2025
780097-BG-5	ROYAL BK SCOTLAND ROYAL BANK SCOTLAND GRP PLC	0	D	2	2FE	500,000	113.0360	565,181	500,000	500,000					4.892	4.892	MN	2,922	24,460	05/15/2018	05/18/2029
780153-AW-2	ROYAL CARIBBEAN CRUISES RCL 3.7 03/15/28	LS	D	2	2FE	337,722	103.3750	350,441	339,000	337,932		109			3.700	3.745	MS	3,693	12,543	11/20/2017	03/15/2028
780153-AW-2	ROYAL CARIBBEAN CRUISES RCL 3.7 03/15/28		D	2	2FE	14,605,728	103.3750	15,155,809	14,661,000	14,614,823		4,727			3.700	3.745	MS	159,723	542,457	11/20/2017	03/15/2028
78413H-AA-7	SES SESGFP 3.6 04/04/23	LS	D		2FE	718,319	102.4540	727,421	710,000	713,013		(867)			3.600	3.460	AO	6,177	25,560	04/24/2013	04/04/2023
78413H-AA-7	SES SESGFP 3.6 04/04/23		D		2FE	24,574,601	102.4540	24,885,979	24,290,000	24,393,065		(29,658)			3.600	3.460	AO	211,323	874,440	04/24/2013	04/04/2023
78440P-AC-2	SK TELECOM CO LTD SKM 6 5/8 07/20/27		D		1FE	11,577,692	124.7740	13,637,842	10,930,000	11,294,911		(37,112)			6.625	6.067	JJ	323,839	724,113	03/08/2010	07/20/2027
78448T-AA-0	SMBC AVIATION CAPITAL FINANCE SMBC AVIATION CAPITAL FINANCE	0	D		1FE	4,993,050	100.4180	5,020,919	5,000,000	4,997,754		1,411			2.650	2.680	JJ	61,097	132,500	07/12/2016	07/15/2021
78462Q-AD-1	SP POWERASSETS LTD SPSP 3 1/4 11/24/25		D		1FE	24,938,500	104.8270	26,206,750	25,000,000	24,961,345		5,851			3.250	3.279	MN	83,507	812,500	11/17/2015	11/24/2025
78467K-C#-2	SSE PLC SSE PLC		D		2	15,000,000	102.8270	15,424,050	15,000,000	15,000,000					3.670	3.670	MS	175,854	550,500	09/06/2016	09/06/2026
786584-A#-9	SAFRAN SENIOR NOTE SERIES C		D		1	20,000,000	105.8490	21,169,800	20,000,000	20,000,000					4.430	4.430	FA	349,478	886,000	02/09/2012	02/09/2024
79586K-AA-9	SAMARCO MINERACAO SA SAMMIN 4 1/8 11/01/22		D		6FE	2,415,000	65.0000	4,550,000	7,000,000	2,415,000					4.125	18.977	MN			10/29/2012	11/01/2022
80283L-AA-1	SANTANDER UK PLC SANUK 5 11/07/23		D		2FE	10,808,500	108.3550	10,835,490	10,000,000	10,389,643		(92,104)			5.000	3.900	MN	75,000	500,000	02/03/2015	11/07/2023
803865-AA-2	SASOL FINANCING INT SASOL 4 1/2 11/14/22		D		2FE	17,923,840	103.3270	18,598,842	18,000,000	17,974,495		8,135			4.500	4.553	MN	105,750	810,000	11/08/2012	11/14/2022
80414L-2E-4	SAUDI ARABIAN OIL CO ARAMCO 4 1/4 04/16/39		D		1FE	20,823,810	107.2390	22,520,190	21,000,000	20,827,829		4,019			4.250	4.313	AO	185,938	446,250	04/09/2019	04/16/2039
806854-AD-7	SCHLUMBERGER INVESTMENT SLB 2.4 08/01/22		C	2	1FE	14,002,350	100.6980	15,104,655	15,000,000	14,686,588		114,509			2.400	3.250	FA	150,000	360,000	06/20/2013	08/01/2022
81013T-AC-5	IBERDROLA INTL BV IBESM 5.81 03/15/25		D		2FE	567,628	114.8750	631,813	550,000	558,194		(1,327)			5.810	5.477	MS	9,409	31,955	04/14/2011	03/15/2025
822582-AD-4	SHELL INTERNATIONAL FIN RDSALN 6 3/8 12/15/38		D		1FE	39,838,129	146.0940	48,913,665	33,481,000	38,647,792		(158,984)			6.375	5.096	JD	94,863	2,134,414	11/22/2010	12/15/2038
822582-AM-4	SHELL INTERNATIONAL FIN SHELL INTERNATIONAL FINANCE	0	D		1FE	2,083,660	100.5560	2,011,124	2,000,000	2,009,206		(39,006)			4.375	2.379	MS	23,333	87,500	01/24/2018	03/25/2020
822582-AN-2	SHELL INTERNATIONAL FIN RDSALN 5 1/2 03/25/40	LS	D		1FE	374,584	135.5460	474,412	350,000	370,505		(573)			5.500	5.035	MS	5,133	19,250	05/26/2011	03/25/2040
822582-AN-2	SHELL INTERNATIONAL FIN RDSALN 5 1/2 03/25/40		D		1FE	10,327,816	135.5460	13,080,228	9,650,000	10,215,346		(15,809)			5.500	5.035	MS	141,533	530,750	05/26/2011	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN RDSALN 3 5/8 08/21/42	LS	D		1FE	222,087	107.0000	258,939	242,000	224,394		464			3.625	4.122	FA	3,168	8,773	07/24/2014	08/21/2042
822582-AT-9	SHELL INTERNATIONAL FIN RDSALN 3 5/8 08/21/42		D		1FE	8,959,662	107.0000	10,446,381	9,763,000	9,052,705		18,700			3.625	4.122	FA	127,800	353,909	07/24/2014	08/21/2042
826200-AD-9	SIEMENS FINANCIERINGSMAT SIEGR 6 1/8 08/17/26		D		1FE	18,908,645	121.7620	22,351,814	18,357,000	18,647,034		(36,652)			6.125	5.826	FA	418,514	1,124,366	12/16/2010	08/17/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAT SIEGR 3.3 09/15/46		D		1FE	8,473,970	100.9360	9,084,231	9,000,000	8,502,992		10,246			3.300	3.617	MS	87,450	297,000	01/30/2017	09/15/2046
82620K-AT-0	SIEMENS FINANCIERINGSMAT SIEGR 4.2 03/16/47		D		1FE	9,964,500	117.1640	11,716,400	10,000,000	9,966,256		652			4.200	4.221	MS	122,500	420,000	03/07/2017	03/16/2047
82937W-AE-5	SINOPEC GRP OVERSEA 2014 SINOPE 4 3/8 04/10/24		D		1FE	4,988,350	107.6940	5,384,705	5,000,000	4,994,396		1,167			4.375	4.404	AO	49,219	218,750	04/02/2014	04/10/2024
82938B-AC-4	SINOPEC GRP OVERSEA 2015 SINOPE 3 1/4 04/28/25		D		1FE	14,853,300	103.0540	15,458,160	15,000,000	14,915,837		14,207			3.250	3.366	AO	85,313	487,500	04/21/2015	04/28/2025
82938N-AC-8	SINOPEC GRP OVERSEAS DEV SINOPE 3 5/8 04/12/27		D		1FE	9,935,300	104.9060	10,490,550	10,000,000	9,950,622		5,810			3.625	3.703	AO	79,549	362,500	04/05/2017	04/12/2027
82968F-AA-2	SIRIUS INTERNATIONAL GRP SIRINT 4.6 11/01/26		D	2	2FE	19,841,800	97.7940	19,558,760	20,000,000	19,884,219		14,070			4.600	4.700	MN	153,333	920,000	10/27/2016	11/01/2026
83238P-AD-6	SMITHS GROUP PLC SMINLN 3 5/8 10/12/22		D		2FE	23,435,205	101.7810	23,918,629	23,500,000	23,479,237		6,972			3.625	3.659	AO	186,939	851,875	05/15/2013	10/12/2022
833636-AE-3	SOC QUIMICA Y MINERA DE SQM 3 5/8 04/03/23		D		2FE	16,239,020	102.0250	16,719,841	16,388,000	16,332,911		15,608			3.625	3.736	AO	145,216	594,065	06/14/2013	04/03/2023
84265V-AD-7	SOUTHERN COPPER CORP SCCO 5 3/8 04/16/20		D		2FE	2,185,580	100.7360	2,014,722	2,000,000	2,007,921		(26,586)			5.375	3.990	AO	22,396	107,500	05/24/2012	04/16/2020
84265V-AF-2	SOUTHERN COPPER CORP SCCO 3 1/2 11/08/22		D		2FE	12,995,750	103.2870	13,427,336	13,000,000	12,998,627		448			3.500	3.504	MN	66,986	455,000	11/06/2012	11/08/2022
84265V-AH-8	SOUTHERN COPPER CORP SCCO 3 7/8 04/23/25		D		2FE	15,004,370	104.9800	15,746,925	15,000,000	15,002,520		(424)			3.875	3.871	AO	109,792	581,250	04/21/2015	04/23/2025
84265V-AJ-4	SOUTHERN COPPER CORP BASIC	0	C		2FE	1,511,250	125.7060	1,634,173	1,300,000	1,509,095		(2,156)			5.875	4.773	AO	14,426	38,188	06/18/2019	04/23/2045
856899-AB-5	STATE GRID OVERSEAS INV CHGRID 3 1/8 05/22/23				1FE	19,796,400	102.2630	20,452,500	20,000,000	19,923,503		21,010			3.125	3.245	MN	67,708	625,000	05/16/2013	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV CHGRID 4 1/8 05/07/24		D		1FE	19,782,000	106.8840	21,376,820	20,000,000	19,893,841		21,779			4.125	4.260	MN	123,750	825,000	04/28/2014	05/07/2024
857006-AK-6	STATE GRID OVERSEAS INV CHGRID 4 05/04/47	LS	D		1FE	3,700,000	111.4380	4,123,213	3,700,000	3,700,000					4.000	4.000	MN	23,433	148,000	04/26/2017	05/04/2047
857006-AK-6	STATE GRID OVERSEAS INV CHGRID 4 05/04/47		D		1FE	16,300,000	111.4380	18,164,427	16,300,000	16,300,000					4.000	4.000	MN	103,233	652,000	04/26/2017	05/04/2047
85771P-AC-6	STATOIL ASA EQNR 5.1 08/17/40		D		1FE	36,765,510	127.6160	44,665,670	35,000,000	36,530,166		(45,687)			5.100	4.757	FA	664,417	1,785,000	07/28/2014	08/17/2040
85771P-AE-2	STATOIL ASA EQNR 4 1/4 11/23/41	LS	D		1FE	148,068	115.8970	171,528	148,000	148,057		(2)			4.250	4.247	MN	664	6,290	11/17/2011	11/23/2041
85771P-AE-2	STATOIL ASA EQNR 4 1/4 11/23/41		D		1FE	10,857,002	115.8970	12,577,186	10,852,000	10,856,198		(115)			4.250	4.247	MN	48,683	461,210	11/17/2011	11/23/2041
85771P-AK-8	STATOIL ASA EQNR 2.65 01/15/24		D		1FE	5,311,570	102.3450	5,628,981	5,500,000	5,421,328		18,049			2.650	3.029	JJ	67,207	145,750	05/28/2013	01/15/2024
85771P-AL-6	STATOIL ASA EQNR 3.95 05/15/43		D		1FE	3,690,840	111.6500	4,465,992	4,000,000	3,728,885		6,524			3.950	4.418	MN	20,189	158,000	06/13/2013	05/15/2043
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49	LS	D	2	1FE	6,061,414	111.7500	6,250,178	5,593,000	6,043,558		(17,855)			5.000	3.952	AO	69,136	139,825	07/16/2019	04/02/2049

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49		D	2	1FE	10,194,836	111.7500	10,512,323	9,407,000	10,164,805		(30,031)			5.000	3.952	AO	116,281	235,175	07/16/2019	04/02/2049
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26		D	2	2FE	18,990,500	104.0950	19,777,974	19,000,000	18,993,602		885			3.625	3.624	AO	120,531	688,750	04/21/2016	04/28/2026
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26	0	D	2	2FE	3,011,205	104.0950	3,122,838	3,000,000	3,007,434		(1,074)			3.625	3.624	AO	19,031	108,750	04/21/2016	04/28/2026
87164K-AB-0	SYNGENTA FINANCE NV SYNNVX 4 3/8 03/28/42		D		2FE	20,250,075	86.8490	17,000,731	19,575,000	20,173,021		(16,091)			4.375	4.163	MS	221,238	856,406	12/30/2014	03/28/2042
874060-AW-6	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28		D	2	2FE	19,922,967	116.4430	23,288,640	20,000,000	19,923,369		401			5.000	5.054	MN	97,222		12/13/2019	11/26/2028
87854X-AD-3	TECHNIPFMC PLC FTI 3.45 10/01/22		D	2	2FE	27,631,872	100.2910	27,580,146	27,500,000	27,582,864		(31,357)			3.450	3.323	AO	237,188	948,750	05/24/2018	10/01/2022
87927V-AF-5	TELECOM ITALIA CAPITAL TITIM 6 3/8 11/15/33		D		3FE	4,987,950	110.7500	5,537,500	5,000,000	4,991,357		378			6.375	6.394	MN	40,729	318,750	01/04/2010	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL TITIM 6 09/30/34		D		3FE	9,448,851	106.7500	10,522,348	9,857,000	9,545,471		12,489			6.000	6.333	MS	149,498	591,420	01/13/2010	09/30/2034
87938W-AM-5	TELEFONICA EMISIONES SAU TELEFO 5.134 04/27/20		D		2FE	13,448,585	100.9430	13,627,251	13,500,000	13,497,706		6,889			5.134	5.188	AO	123,216	693,090	01/04/2011	04/27/2020
87938W-AP-8	TELEFONICA EMISIONES SAU TELEFO 5.462 02/16/21		D		2FE	8,148,550	103.7750	7,783,095	7,500,000	7,615,672		(98,619)			5.462	4.045	FA	153,619	409,650	01/14/2014	02/16/2021
87938W-AR-4	TELEFONICA EMISIONES SAU TELEFO 4.57 04/27/23		D		2FE	3,139,830	107.4900	3,224,688	3,000,000	3,057,272		(15,837)			4.570	3.951	AO	24,373	137,100	04/14/2014	04/27/2023
87938W-AU-7	TELEFONICA EMISIONES SAU TELEFO 5.213 03/08/47		D		2FE	10,000,000	118.9210	11,892,130	10,000,000	10,000,000					5.213	5.213	MS	163,630	521,300	03/01/2017	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU TELEFO 4.665 03/06/38		D		2FE	5,000,000	113.0060	5,650,310	5,000,000	5,000,000					4.665	4.665	MS	74,510	233,250	02/27/2018	03/06/2038
87969N-AC-9	TELSTRA CORP LTD TLSAU 4.8 10/12/21	LS	D		1FE	38,980	104.7290	38,750	37,000	37,414		(220)			4.800	4.142	AO	390	1,776	01/09/2012	10/12/2021
87969N-AC-9	TELSTRA CORP LTD TLSAU 4.8 10/12/21		D		1FE	13,164,858	104.7290	13,086,911	12,496,000	12,635,748		(74,184)			4.800	4.142	AO	131,625	599,808	01/09/2012	10/12/2021
87969N-AD-7	TELSTRA CORP LTD TLSAU 3 1/8 04/07/25		D	2	1FE	34,738,470	102.9240	36,023,470	35,000,000	34,841,920		26,465			3.125	3.217	AO	255,208	1,093,750	10/06/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28	LS	D	2	1FE	2,086,398	104.6270	2,198,211	2,101,000	2,088,812		1,275			3.595	3.679	JJ	33,989	75,531	01/30/2018	01/19/2028
88032W-AG-1	TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28		D	2	1FE	27,705,102	104.6270	29,189,859	27,899,000	27,737,161		16,926			3.595	3.679	JJ	451,336	1,002,969	01/30/2018	01/19/2028
88032W-AN-6	TENCENT HOLDINGS LTD TENCNT 3.975 04/11/29	LS	D	2	1FE	157,043	107.6480	161,472	150,000	156,767		(276)			3.975	3.391	AO	1,325	2,981	07/18/2019	04/11/2029
88032W-AN-6	TENCENT HOLDINGS LTD TENCNT 3.975 04/11/29		D	2	1FE	10,312,458	107.6480	10,603,358	9,850,000	10,294,365		(18,092)			3.975	3.391	AO	87,008	195,769	07/18/2019	04/11/2029
881575-AC-8	TESCO PLC TSCOLN 6.15 11/15/37	LS	D		2FE	225,714	117.7500	235,500	200,000	220,514		(687)			6.150	5.254	MN	1,572	12,300	10/15/2010	11/15/2037
881575-AC-8	TESCO PLC TSCOLN 6.15 11/15/37		D		2FE	11,829,654	117.7500	12,342,555	10,482,000	11,557,162		(36,025)			6.150	5.254	MN	82,371	644,643	10/15/2010	11/15/2037
88165F-AG-7	TEVA PHARMACEUT FIN BV TEVA 2.95 12/18/22		D		3FE	11,375,110	95.5000	10,982,500	11,500,000	11,457,326		13,548			2.950	3.082	JD	12,251	339,250	05/23/2013	12/18/2022
88322Y-AA-9	THAI OIL PCL TOPTB 3 5/8 01/23/23		D		2FE	5,087,530	102.8220	5,280,928	5,136,000	5,104,139		9,631			3.625	3.842	JJ	81,712	186,180	04/10/2018	01/23/2023
89152U-AF-9	TOTAL CAPITAL SA BASIC	0	D		1FE	5,156,412	102.4100	5,120,508	5,000,000	5,119,311		(37,101)			4.125	1.872	JJ	87,656		08/29/2019	01/28/2021
89366L-AE-4	TRANSELEC SA BASIC	0	D	2	2FE	983,750	102.6610	1,026,608	1,000,000	984,574		824			3.875	4.081	JJ	18,191	19,375	06/05/2019	01/12/2029
893830-AT-6	TRANSOCEAN INC RIG 6.8 03/15/38	LS	C		5FE	3,413,461	71.0000	2,331,640	3,284,000	3,390,792		(3,016)			6.800	6.493	MS	65,753	223,312	05/10/2010	03/15/2038
893830-AT-6	TRANSOCEAN INC RIG 6.8 03/15/38		C		5FE	13,116,463	71.0000	8,959,490	12,619,000	13,029,354		(11,589)			6.800	6.493	MS	252,660	858,092	05/10/2010	03/15/2038
89400P-AE-3	TRANSURBAN FINANCE CO TCLAU 4 1/8 02/02/26		D	2	2FE	29,824,690	106.0330	31,809,960	30,000,000	29,885,992		16,115			4.125	4.196	FA	512,188	1,237,500	11/03/2015	02/02/2026
89641U-AC-5	TRINITY ACQUISITION PLC WLTW 4.4 03/15/26	LS	D	2	2FE	903,146	108.2140	969,594	896,000	900,723		(681)			4.400	4.299	MS	11,937	39,424	03/24/2016	03/12/2026
89641U-AC-5	TRINITY ACQUISITION PLC WLTW 4.4 03/15/26		D	2	2FE	19,256,374	108.2140	20,673,126	19,104,000	19,204,698		(14,520)			4.400	4.299	MS	254,508	840,576	03/24/2016	03/12/2026
89675*-AP-2	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2		D	4	2	2,100,000	103.7290	2,178,309	2,100,000	2,100,000					6.600	6.600	AO	23,485	138,600	04/30/2010	04/30/2022
89675*-AR-8	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4		D	4	2	900,000	103.7930	934,137	900,000	900,000					6.650	6.652	AO	10,141	59,850	06/30/2010	04/30/2022
902133-AG-2	TYCO ELECTRONICS GROUP S TEL 7 1/8 10/01/37	LS	D		1FE	5,898	147.1120	7,356	5,000	5,729		(23)			7.125	5.798	AO	89	356	11/04/2010	10/01/2037
902133-AG-2	TYCO ELECTRONICS GROUP S TEL 7 1/8 10/01/37		D		1FE	10,274,116	147.1120	12,813,429	8,710,000	9,980,304		(40,154)			7.125	5.798	AO	155,147	620,588	11/04/2010	10/01/2037
902133-AK-3	TYCO ELECTRONICS GROUP S TEL 4 7/8 01/15/21		D		1FE	9,782,113	102.7650	9,426,615	9,173,000	9,253,852		(74,771)			4.875	4.000	JJ	206,201	447,184	01/20/2012	01/15/2021
902133-AR-8	TYCO ELECTRONICS GROUP S TEL 3.45 08/01/24		D	2	1FE	2,100,553	104.2870	2,158,745	2,070,000	2,086,164		(3,405)			3.450	3.256	FA	29,756	71,415	07/07/2015	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP S TEL 3.7 02/15/26	LS	D	2	1FE	382,069	105.5410	404,222	383,000	382,397		86			3.700	3.729	FA	5,353	14,171	01/25/2016	02/15/2026
902133-AT-4	TYCO ELECTRONICS GROUP S TEL 3.7 02/15/26		D	2	1FE	9,593,631	105.5410	10,149,878	9,617,000	9,601,855		2,165			3.700	3.729	FA	134,424	355,829	01/25/2016	02/15/2026
90261T-MJ-7	UBS AG JERSEY BRANCH UBS 5.43 08/03/30		D	2	1FE	20,000,000	106.5400	21,307,960	20,000,000	20,000,000					5.430	5.430	FA	446,467	1,086,000	07/29/2010	08/03/2030
90351D-AF-4	UBS FUNDING JERSEY LTD UBS GROUP FUNDING JERSEY LTD	0	D		1FE	6,984,530	108.5280	7,596,936	7,000,000	6,990,157		1,344			4.125	4.151	AO	60,958	288,750	03/29/2016	04/15/2026
91889D-AC-0	VALARIS PLC VAL 8 01/31/24	LS	D	2	4FE	2,898,000	63.0000	2,898,000	4,600,000	2,898,000		(41,119)	1,887,403		8.000	6.796	JJ	154,356	368,000	03/21/2017	01/31/2024
91889D-AC-0	VALARIS PLC VAL 8 01/31/24		D	2	4FE	3,316,320	63.0000	3,316,320	5,264,000	3,316,320		(47,055)	2,159,845		8.000	6.796	JJ	176,636	421,120	03/21/2017	01/31/2024
92857W-AB-6	VODAFONE GROUP PLC VOD 6 1/4 11/30/32	LS	D		2FE	726,882	126.6830	866,514	684,000	714,979		(1,583)			6.250	5.748	MN	3,681	42,750	07/07/2010	11/30/2032
92857W-AB-6	VODAFONE GROUP PLC VOD 6 1/4 11/30/32		D		2FE	11,228,418	126.6830	13,385,357	10,566,000	11,044,548		(24,451)			6.250	5.748	MN	56,866	660,375	07/07/2010	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC VOD 4 3/8 02/19/43		D		2FE	9,871,600	107.8730	10,787,310	10,000,000	9,888,102		2,724			4.375	4.453	FA	160,417	437,500	02/11/2013	02/19/2043
92936M-AE-7	WPP FINANCE 2010 WPPLN 5 5/8 11/15/43	LS	D		2FE	386,124	115.4330	385,545	334,000	383,440		(1,121)			5.625	4.597	MN	2,401	18,788	01/04/2018	11/15/2043
92936M-AE-7	WPP FINANCE 2010 WPPLN 5 5/8 11/15/43		D		2FE	10,018,406	115.4330	10,003,380	8,666,000	9,948,765		(29,090)			5.625	4.597	MN	62,287	487,463	01/04/2018	11/15/2043

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92979@-AC-6	WACKER CHEMIE AG SERIES C SENIOR GUAR NOTES		C		2	17,000,000	102.8060	17,477,020	17,000,000	17,000,000					4.180	4.180	AO	134,224	710,600	04/23/2013	04/23/2023
961214-DC-4	WESTPAC BANKING CORP WSTP 2.7 08/19/26	LS	D		1FE	130,818	101.1730	132,537	131,000	130,874		17			2.700	2.716	FA	1,297	3,537	08/11/2016	08/19/2026
961214-DC-4	WESTPAC BANKING CORP WSTP 2.7 08/19/26		D		1FE	34,820,532	101.1730	35,278,153	34,869,000	34,835,416		4,562			2.700	2.716	FA	345,203	941,463	08/11/2016	08/19/2026
961214-EF-6	WESTPAC BANKING CORP BASIC	0	D	2	2FE	1,000,000	104.7240	1,047,240	1,000,000	1,000,000					4.110	4.110	JJ	17,924		07/16/2019	07/24/2034
961214-EG-4	WESTPAC BANKING CORP BASIC	0	D		2FE	1,000,000	110.0190	1,100,192	1,000,000	1,000,000					4.421	4.421	JJ	19,280		07/16/2019	07/24/2039
9612E0-BK-2	WESTPAC BANKING CORP WSTP 5 07/29/30		D	2	1FE	15,000,000	101.8850	15,282,677	15,000,000	15,000,000					5.000	5.000	JJ	316,667	750,000	07/16/2010	07/29/2030
980236-AM-5	WOODSIDE FINANCE LTD WPLAU 3.65 03/05/25		D	2	2FE	19,988,400	103.5730	20,714,640	20,000,000	19,993,473		1,126			3.650	3.657	MS	235,222	730,000	02/26/2015	03/05/2025
980236-AN-3	WOODSIDE FINANCE LTD WPLAU 3.7 09/15/26	LS	D	2	2FE	149,901	103.9680	155,951	150,000	149,930		9			3.700	3.708	MS	1,634	5,550	09/08/2016	09/15/2026
980236-AN-3	WOODSIDE FINANCE LTD WPLAU 3.7 09/15/26		D	2	2FE	4,846,799	103.9680	5,042,424	4,850,000	4,847,727		294			3.700	3.708	MS	52,838	179,450	09/08/2016	09/15/2026
980236-AQ-6	WOODSIDE FINANCE LTD WPLAU 4 1/2 03/04/29		D	2	2FE	9,981,700	109.5520	10,955,230	10,000,000	9,982,921		1,221			4.500	4.523	MS	146,250	225,000	02/25/2019	03/04/2029
A3158#-AD-1	HOFER FINANCIAL SERVICES GMBH HOFER FINANCIAL SERVICES GMBH	0	D		1PL	10,000,000	102.7650	10,276,470	10,000,000	10,000,000					3.660	3.660	JJ	158,600	366,000	07/25/2017	07/25/2027
AS1974-71-4	TRANSURBAN QUEENSLAND FINANCE TRANSURBAN QLD FINANCE		D		2Z	24,219,784	108.0900	27,022,577	25,000,000	24,309,860		65,907			4.500	4.909	AO	225,000	1,125,000	09/20/2018	04/19/2028
B0408#-AF-9	ARSEUS NV	0	D		3	10,000,000	100.5560	10,055,620	10,000,000	10,000,000					5.780	5.780	AO	133,261	578,000	03/28/2014	04/08/2021
BAN05P-9E-2	CORPORACION FINANCERIERA DE DE CORPORACION FINANCIER DESARROL	0	D		2Z	1,053,500	107.0010	1,070,010	1,000,000	1,044,075		(3,594)			5.250	4.672	JJ	24,208	52,500	03/28/2017	07/15/2029
C2617@-AD-8	COMPUTERSHARE INV SERVICES SERIES D GUAR SENIOR NOTE				2	15,000,000	104.6260	15,693,900	15,000,000	15,000,000					4.420	4.420	FA	261,517	663,000	02/09/2012	02/09/2024
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES		D		2PL	2,000,000	100.6720	2,013,440	2,000,000	2,000,000					4.440	4.440	AO	21,953	105,050	04/02/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG SERIES M SENIOR NOTES		D		2PL	2,000,000	103.4140	2,068,280	2,000,000	2,000,000					5.000	5.000	AO	24,722	116,250	04/02/2014	04/02/2024
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25		D		2Z	7,550,000	101.6860	7,677,293	7,550,000	7,550,000					4.530	4.530	AO	72,203		10/15/2019	10/15/2025
F3166#-AL-8	ESSILOR INTERNATIONAL ESSILOR INTERNATIONAL		D		1	14,000,000	98.2100	13,749,400	14,000,000	14,000,000					2.650	2.650	JJ	181,378	371,000	01/05/2017	01/05/2027
G0369@-AW-6	ANGLIAN WATER SERVICES FIN ANGLIAN WATER		D		1FE	12,000,000	101.4380	12,172,560	12,000,000	12,000,000					3.290	3.290	AO	70,187	394,800	04/26/2016	04/27/2026
G1696#-BL-9	BUNZL BUNZL		D		2	5,000,000	104.6120	5,230,600	5,000,000	5,000,000					3.930	3.930	MN	22,925	196,500	11/19/2015	11/19/2027
G1696#-BM-7	BUNZL		D		2	7,000,000	104.8730	7,341,110	7,000,000	7,000,000					3.980	3.980	MN	32,503	278,600	11/19/2015	11/19/2028
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD		D		2PL	3,000,000	102.5410	3,076,230	3,000,000	3,000,000					5.220	5.220	MS	39,585	156,600	03/31/2011	03/31/2021
G1910#-AQ-9	COBHAM HOLDINGS INC PLC 10 YEAR BOND		D		3	7,260,000	100.7380	7,313,579	7,260,000	7,260,000					4.260	4.260	AO	54,123	309,276	10/28/2014	10/28/2024
G2242#-AB-9	COATS GROUP FINANCE CO LTD COATS GROUP FINANCE CO LTD		D		2	8,000,000	103.4840	8,278,720	8,000,000	8,000,000					4.070	4.070	JD	22,611	325,600	12/06/2017	12/06/2027
G2616#-AG-6	DCC TREASURY 2014 LIMITED		D		2	19,000,000	106.7360	20,279,840	19,000,000	19,000,000					4.680	4.680	MN	98,800	889,200	05/20/2014	05/21/2026
G2765*-AB-0	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION DESIGNATED	0	D		2PL	7,000,000	102.1590	7,151,137	7,000,000	7,000,000					4.060	4.060	JJ	127,890	284,200	07/19/2017	07/19/2025
G2765*-AD-6	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO		D		2PL	25,000,000	103.7040	25,926,000	25,000,000	25,000,000					4.320	4.320	JJ	486,000	1,080,000	07/19/2017	07/19/2027
G2765*-AD-6	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO	0	D		2PL	5,000,000	103.7040	5,185,200	5,000,000	5,000,000					4.320	4.320	JJ	97,200	216,000	07/19/2017	07/19/2027
G2765*-AJ-3	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION		D		2PL	11,000,000	108.4760	11,932,360	11,000,000	11,000,000					5.190	5.190	AO	96,736	570,900	10/23/2018	10/23/2030
G3469#-AC-1	FIRSTGROUP PLC FIRST GROUP PLC		D		2	25,000,000	99.4330	24,858,250	25,000,000	25,000,000					4.290	4.290	MS	280,042	1,072,500	03/27/2018	03/27/2028
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP		D		2	4,250,000	100.2780	4,261,815	4,250,000	4,250,000					4.520	4.520	MN	26,681	193,163	05/11/2015	05/11/2020
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP		D		2	5,000,000	102.8100	5,140,500	5,000,000	5,000,000					4.950	4.950	MN	34,375	248,750	05/11/2015	05/11/2022
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP		D		2	5,000,000	103.3220	5,166,100	5,000,000	5,000,000					4.660	4.660	MS	59,544	234,250	09/29/2016	09/29/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP	0	D		2	8,000,000	103.3220	8,265,760	8,000,000	8,000,000					4.660	4.660	MS	95,271	374,800	09/29/2016	09/29/2024
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP		D		2	15,000,000	104.5140	15,677,100	15,000,000	15,000,000					4.990	4.990	MS	197,521	374,250	03/26/2019	03/26/2026
G4939@-AF-6	IRISH FOOD PROCESSORS		D		2	10,000,000	102.5260	10,252,600	10,000,000	10,000,000					5.780	5.780	JD	12,844	578,000	12/23/2010	12/23/2020
G4989#-AC-0	JACKSON SQUARE AVIATION IL JACKSON SQUARE AVIATION IRL	0	D		2PL	5,000,000	101.6330	5,081,635	5,000,000	5,000,000					3.840	3.839	JD	1,600	192,000	09/28/2017	09/28/2027

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G5477#-AB-8	LIA HOLDINGS LTD LIA HOLDINGS LTD		D		2FE	21,000,000	101.5990	21,335,790	21,000,000	21,000,000					5.010	5.010	MN	116,900	1,052,100	11/21/2017	11/21/2022
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD		D	4	2PL	9,393,715	106.0080	9,958,089	9,393,715	9,393,715					5.580	5.618	MJSD	1,456	524,169	09/26/2018	06/30/2031
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD		D	4	2PL	9,393,715	106.0080	9,958,089	9,393,715	9,393,715					5.580	5.618	MJSD	1,456	524,169	09/26/2018	06/30/2031
G5963#-AH-6	MEGGITT MEGGITT		D		2	10,000,000	100.2900	10,029,000	10,000,000	10,000,000					3.600	3.600	JJ	175,000	360,000	07/06/2016	07/06/2026
G6363#-AB-3	NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL	0	D		2PL	5,000,000	100.2770	5,013,860	5,000,000	5,000,000					4.530	4.530	JD	1,258	269,646	06/01/2017	06/29/2024
G6363#-AF-4	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2PL	25,000,000	106.2540	26,563,500	25,000,000	25,227,502		227,502			6.070	5.927	FA	543,771	1,370,208	02/22/2018	02/22/2028
G6363#-AG-2	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2PL	10,000,000	103.6520	10,365,200	10,000,000	10,000,000					5.580	5.580	MS	165,850	279,000	03/14/2019	03/14/2024
G6365#-AA-7	EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA		D	4	3Z	5,518,718	109.7680	6,057,762	5,518,718	5,518,718					8.000	8.585	JD	1,226	401,598	06/29/2018	06/30/2033
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26		D		2	13,300,000	103.4630	13,760,579	13,300,000	13,300,000					4.610	4.610	JJ	304,862		07/02/2019	07/02/2026
G6515#-AK-0	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.78 7/2/29		D		2	10,000,000	103.4470	10,344,700	10,000,000	10,000,000					4.780	4.780	JJ	237,672		07/02/2019	07/02/2029
G6750*-AB-8	THE 1887 COMPANY LIMITED		D		2	5,000,000	102.4790	5,123,950	5,000,000	5,000,000					5.010	5.010	AO	60,538	250,500	04/04/2011	04/04/2021
G7332#-AB-9	RRPF ENGINE LEASING LTD SENIOR SECURED NOTES SER B		D		2FE	6,000,000	103.3910	6,203,460	6,000,000	6,000,000					3.990	3.991	FA	93,100	239,400	10/30/2013	10/30/2023
G7334@-AC-7	RRPF ENGINE LEASING LTD RRPF ENGINE LEASING LTD		D	1	2FE	9,000,000	104.9800	9,448,200	9,000,000	9,000,000					4.230	4.231	FA	145,935	380,700	06/13/2018	06/13/2033
G7334@-AV-5	RRPF ENGINE LEASING LTD RRPF 4.46 6/13/2028		D		2FE	2,000,000	107.1470	2,142,940	2,000,000	2,000,000					4.460	4.461	FA	34,689	29,733	04/11/2019	06/13/2028
G7334@-AW-3	RRPF ENGINE LEASING LTD RRPF 4.61 2/11/31		D		2FE	4,000,000	107.6110	4,304,440	4,000,000	4,000,000					4.610	4.610	FA	71,711	61,467	04/11/2019	02/11/2031
G7815@-AG-6	SAP IRELAND US-FINANCIAL SERV GUAR SERIES C SENIOR NOTES		D		1	11,000,000	101.8490	11,203,390	11,000,000	11,000,000					3.180	3.180	MN	44,697	349,800	11/15/2012	11/15/2022
G7815@-AH-4	SAP IRELAND US-FINANCIAL SERV GUAR SERIES D SENIOR NOTES		D		1	11,000,000	103.3760	11,371,360	11,000,000	11,000,000					3.330	3.330	MN	46,805	366,300	11/15/2012	11/15/2024
G8056*-AA-7	SEVERN TRENT WATER SEVERN TRENT WATER		D		2	5,000,000	103.1840	5,159,200	5,000,000	5,000,000					3.690	3.690	MS	60,475	184,480	03/03/2016	03/03/2027
G8781@-AC-3	THAMES WATER UTILITIES LTD THAMES WATER UTILITIES LTD		D		1	25,000,000	102.6750	25,668,750	25,000,000	25,000,000					3.570	3.570	MS	245,438	892,464	03/22/2018	03/22/2025
G8967#-AM-5	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1		D	4	2PL	2,142,857	100.9580	2,163,386	2,142,857	2,142,857					4.280	4.280	AO	15,540	91,714	10/23/2012	10/31/2022
G8967#-AN-3	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-2		D	4	2PL	5,000,000	102.9800	5,149,000	5,000,000	5,000,000					4.890	4.890	AO	41,429	244,500	10/23/2012	10/31/2024
G8967#-AQ-6	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2		D	4	2PL	5,000,000	101.3690	5,068,450	5,000,000	5,000,000					4.260	4.259	JD	592	213,000	06/12/2014	06/30/2026
G9006@-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC		D		2	20,000,000	100.2390	20,047,800	20,000,000	20,000,000					3.180	3.180	MN	100,700	635,975	05/04/2016	05/04/2026
G9284#-AY-3	VITOL FINANCE LTD		D		2	10,000,000	103.8930	10,389,300	10,000,000	10,000,000					5.740	5.740	JJ	243,950	574,000	07/28/2011	07/28/2021
G9284#-BD-8	VITOL FINANCE LTD SERIES P SENIOR NOTES		D		2	5,000,000	103.6490	5,182,450	5,000,000	5,000,000					4.400	4.400	JD	2,444	220,000	06/27/2013	06/27/2023
G9523#-AF-5	THE WEIR GROUP PLC SERIES B		D		2	17,000,000	100.8670	17,147,390	17,000,000	17,000,000					4.270	4.270	FA	272,213	725,900	02/16/2012	02/16/2022
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES		D	4	3	9,912,000	101.7100	10,081,495	9,912,000	9,912,000					5.500	5.538	MJSD	24,229	545,160	10/31/2012	09/15/2027
P0005#-AA-2	AXIA POWER SA AXIA POWER SA		D		3PL	9,542,758	101.9950	9,831,454	9,639,150	9,555,204		12,436			9.250	9.494	MN	109,926	593,263	05/08/2019	05/17/2024
P0606*-AA-9	AES MEXICO GENERATION HLDG AES MEXICO GEN HLD 5.62 11/27	0	D		2PL	939,201	100.0000	939,201	939,201	939,201					5.620	5.660	MJSD	147	4,985	11/26/2019	11/26/2027
P4000*-AE-5	CORPORACION INMOBILARIA VESTA VESTA 5.18 6/14/29		D		2FE	10,000,000	103.5790	10,357,900	10,000,000	10,000,000					5.180	5.180	JD	24,461	259,050	06/25/2019	06/14/2029
P7003*-AA-3	LA BUFA WIND SAPO DE CV		D	4	2PL	14,845,457	105.1700	15,612,967	14,845,457	14,845,457					5.770	5.811	MJSD	2,379	521,090	05/21/2019	09/30/2037
P7003*-AA-3	LA BUFA WIND SAPO DE CV	0	D	4	2PL	4,952,771	105.1700	5,208,829	4,952,771	4,952,771					5.770	5.811	MJSD	794	177,985	05/21/2019	09/30/2037
Q0182#-AA-6	ALINTA ENERGY FINANCE PTY LTD		D		2PL	30,000,000	105.7550	31,726,500	30,000,000	30,000,000					4.640	4.640	MS	367,333	1,392,000	10/01/2018	09/26/2026
Q0458*-AB-5	AQUASURE FINANCE PTY LTD GUAR SEN SEC NOTES SER 2014A		D		2FE	16,000,000	105.6940	16,911,040	16,000,000	16,000,000					4.480	4.481	JJ	336,498	716,800	02/27/2014	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		D		2FE	3,000,000	101.2060	3,036,180	3,000,000	3,000,000					3.280	3.280	JJ	46,193	98,400	07/10/2015	07/12/2027
Q0458*-AF-6	AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD		D	4	2FE	12,830,090	106.9940	13,727,427	12,830,090	12,830,090					4.320	4.320	JJ	260,194	272,511	01/15/2019	01/12/2034
Q0697#-AB-2	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	0	D		2FE	2,000,000	102.4460	2,048,920	2,000,000	2,000,000					3.600	3.600	AO	18,000	72,000	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	0	D		2FE	2,000,000	102.7220	2,054,442	2,000,000	2,000,000					3.750	3.750	AO	18,750	75,000	09/06/2017	10/01/2032
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS MEL		D		1IF	15,000,000	99.1600	14,874,000	15,000,000	15,000,000					3.240	3.240	JD	36,450		12/04/2019	12/04/2034
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS AUSTRALIAN GAS NETWORKS		D		2	34,000,000	103.7560	35,277,040	34,000,000	34,000,000					3.770	3.770	MS	395,222	1,281,794	09/10/2015	09/10/2030
Q12980-AB-5	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD		D		2FE	29,000,000	106.3360	30,837,440	29,000,000	29,000,000					4.490	4.490	MS	343,610	1,302,100	09/26/2018	09/26/2028

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q1298@-AB-5	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD	0	D		2FE	3,000,000	106.3360	3,190,080	3,000,000	3,000,000					4.490	4.490	MS	35,546	134,700	09/26/2018	09/26/2028
Q1629#-AQ-0	BRISNBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION		D		2	7,000,000	105.5450	7,388,150	7,000,000	7,000,000					4.070	4.070	JD	12,662	284,900	06/15/2017	06/15/2032
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LMTD		D		3	6,000,000	96.8230	5,809,380	6,000,000	6,000,000					4.470	4.470	AO	47,680	268,200	10/27/2011	10/27/2021
Q2172#-AK-2	CENTENNIAL COAL COMPANY LMTD		D		3	5,000,000	93.2370	4,661,850	5,000,000	5,000,000					4.620	4.620	AO	41,067	231,000	10/27/2011	10/27/2023
Q2312*-AA-9	CHARTER HALL FUNDS MGMNT LTD CHARTER HALL FUNDS MGMNT LTD	0	D		2PL	15,000,000	107.6370	16,145,505	15,000,000	15,000,000					4.610	4.610	FA	243,946	691,500	08/24/2018	08/24/2028
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD		D		2FE	4,000,000	102.0930	4,083,720	4,000,000	4,000,000					3.620	3.620	MS	37,809	144,800	09/27/2017	09/27/2029
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD		D		2FE	4,000,000	102.4500	4,098,000	4,000,000	4,000,000					3.770	3.770	MS	39,376	150,794	09/27/2017	09/27/2032
Q2887#-AB-8	GOODMAN PROPERTY TRUST		D		2FE	9,000,000	100.4100	9,036,900	9,000,000	9,000,000					3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q3079#-AA-6	DBCT FINANCE PTY LIMITED SERIES A NOTES				2	5,000,000	100.2800	5,014,000	5,000,000	5,000,000					5.230	5.230	AO	45,763	261,500	04/28/2011	04/28/2020
Q3079#-AB-4	DBCT FINANCE PTY LIMITED				2	4,000,000	103.3890	4,135,560	4,000,000	4,000,000					5.570	5.570	MS	65,602	222,800	03/15/2011	03/15/2023
Q3080#-AA-3	DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD	0	D		1	1,000,000	109.8800	1,098,799	1,000,000	1,000,000					4.140	4.140	MN	4,485	41,438	05/22/2018	05/22/2030
Q3080#-AC-9	DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD	0	D		1	1,000,000	111.8480	1,118,483	1,000,000	1,000,000					4.290	4.290	MN	4,648	42,938	05/22/2018	05/22/2033
Q3189*-AB-5	DEXUS PROPERTY GROUP SERIES B SENIOR GUAR NOTES		D		1	4,000,000	103.1920	4,127,680	4,000,000	4,000,000					3.560	3.560	JJ	68,036	142,438	07/09/2013	07/09/2025
Q3189*-AC-3	DEXUS PROPERTY GROUP SERIES C SENIOR GUAR NOTES		D		1	8,000,000	104.6900	8,375,200	8,000,000	8,000,000					3.760	3.760	JJ	143,716	300,838	07/09/2013	07/09/2028
Q3189*-AH-2	DEXUS PROPERTY GROUP		D		1	11,000,000	104.5390	11,499,290	11,000,000	11,000,000					3.810	3.810	JD	24,448	419,138	12/10/2014	12/10/2026
Q3393*-AH-4	ELECTRANET PTY LTD SERIES 2013-B SENIOR SEC NOTES		D		2	8,000,000	103.4060	8,272,480	8,000,000	8,000,000					3.710	3.710	MN	37,924	304,800	05/15/2013	05/15/2025
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD		D		1	11,000,000	101.2860	11,141,460	11,000,000	11,000,000					3.090	3.090	JD	18,883	339,900	06/11/2015	06/11/2027
Q3915*-AC-4	FLETCHER BUILDING HOLDINGS LTD FLETCHER BUILDING HOLDINGS LTD		D		2	6,000,000	99.9660	5,997,960	6,000,000	6,000,000					3.700	3.700	JJ	99,283	253,250	07/20/2016	07/20/2026
Q3920#-AK-5	FONTERRA COOPERATIVE GROUP LTD		D		1FE	15,000,000	103.3980	15,509,700	15,000,000	15,000,000					3.780	3.780	FA	220,500	567,000	08/11/2015	08/11/2030
Q3946*-AE-3	FOXTEL MANAGEMENT PTY LIMITED SERIES E SENIOR NOTES		D		2PL	8,000,000	101.1320	8,090,560	8,000,000	8,000,000					4.270	4.270	JJ	148,027	353,600	07/25/2012	07/25/2022
Q3971@-AG-4	GENERAL PROPERTY TRUST GENERAL PROPERTY TRUST	0	D		1	1,000,000	104.8510	1,048,505	1,000,000	1,000,000					3.630	3.630	JD	1,109	36,300	12/20/2017	12/20/2029
Q3972@-AA-6	GOODMAN PROPERTY TRUST GOODMAN PROPERTY TRUST		D		2	19,000,000	104.0620	19,771,780	19,000,000	19,000,000					4.220	4.220	JD	37,863	801,800	12/14/2015	12/14/2025
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD GPT FUNDS MANAGEMENT LTD		D		1	10,000,000	108.9480	10,894,800	10,000,000	10,000,000					4.500	4.500	FA	180,000	224,975	02/07/2019	02/07/2034
Q5664#-AA-2	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2FE	10,000,000	106.8210	10,682,100	10,000,000	10,000,000					4.190	4.190	AO	104,750	417,830	10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2FE	15,000,000	107.7560	16,163,400	15,000,000	15,000,000					4.270	4.270	AO	160,125	638,721	10/02/2018	10/01/2030
Q5664#-AB-0	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD	0	D		2FE	4,000,000	107.7560	4,310,240	4,000,000	4,000,000					4.270	4.270	AO	42,700	170,326	10/02/2018	10/01/2030
Q5664#-AC-8	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2FE	10,000,000	106.6470	10,664,700	10,000,000	10,000,000					4.340	4.340	AO	108,500	432,794	10/02/2018	10/01/2033
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		1	10,000,000	100.6950	10,069,500	10,000,000	10,000,000					3.630	3.630	MS	103,858	362,975	09/20/2016	09/18/2028
Q6235#-AP-7	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		1FE	10,000,000	100.8400	10,084,000	10,000,000	10,000,000					3.780	3.780	MS	108,150	377,975	09/20/2016	09/18/2031
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD		D		2FE	8,000,000	102.2490	8,179,920	8,000,000	8,000,000					3.440	3.440	AO	47,396	275,200	04/29/2015	04/29/2027
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD		D		2FE	7,500,000	104.3500	7,826,250	7,500,000	7,500,000					3.860	3.860	MN	45,838	289,500	11/04/2015	11/04/2028
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD		D	1	2FE	6,000,000	105.4290	6,325,740	6,000,000	6,000,000					4.010	4.010	JJ	113,617	240,600	07/11/2018	07/11/2030
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE COPTY LTD		D		2FE	2,000,000	106.4270	2,128,540	2,000,000	2,000,000					4.160	4.160	AO	18,489	83,200	04/11/2018	04/11/2033
Q65180-AB-8	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS	0	D		2FE	2,000,000	98.7410	1,974,812	2,000,000	2,000,000					3.180	3.180	MS	18,550	63,600	09/16/2016	03/16/2029
Q65180-AC-6	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS	0	D		2FE	2,000,000	97.8670	1,957,334	2,000,000	2,000,000					3.330	3.330	MS	19,425	66,600	09/16/2016	09/16/2031
Q7450@-AF-7	PERTH AIRPORT PTY LTD		D		2FE	9,000,000	102.6610	9,239,490	9,000,000	9,000,000					3.600	3.600	JJ	154,800	324,000	07/09/2015	07/09/2027
Q7450@-AG-5	PERTH AIRPORT PTY LTD		D		2FE	11,000,000	103.5910	11,395,010	11,000,000	11,000,000					3.750	3.750	JJ	197,083	412,500	07/09/2015	07/09/2030
Q7794#-AJ-2	PORT OF BRISBANE PORT OF BRISBANE		D		2FE	26,000,000	105.8170	27,512,420	26,000,000	26,000,000					4.160	4.160	AO	219,324	1,081,600	10/18/2018	10/18/2033
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA SHOPPING CENTRES AUSTRALASIA	0	D		2FE	2,000,000	112.0670	2,241,332	2,000,000	2,000,000					4.610	4.610	MS	27,916	92,150	09/12/2018	09/12/2031
Q8773@-AK-4	STOCKLAND STOCKLAND		D		1	10,000,000	98.1880	9,818,800	10,000,000	10,000,000					3.190	3.190	FA	112,536	328,975	08/24/2016	08/24/2028
Q8773@-AL-2	STOCKLAND STOCKLAND		D		1FE	10,000,000	97.6590	9,765,900	10,000,000	10,000,000					3.340	3.340	FA	117,828	343,975	08/24/2016	08/24/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D	1	2FE	14,000,000	107.4800	15,047,200	14,000,000	14,000,000					4.820	4.820	JD	35,614	674,800	06/12/2018	06/12/2030
Q8806#-AD-9	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2FE	15,000,000	107.2610	16,089,150	15,000,000	15,000,000					4.970	4.970	JD	39,346	745,500	06/12/2018	06/12/2033
Q88520-AB-8	TATTS GROUP LTD		D		2FE	5,000,000	101.7580	5,087,900	5,000,000	5,000,000					5.140	5.140	JD	7,139	257,000	12/21/2010	12/21/2020
Q9194*-AN-9	TRANSURBAN QUEENSLAND FIN PTY TRANSURBAN QUEENSLAND FIN PTY	0	D		2FE	5,000,000	107.7680	5,388,375	5,000,000	5,000,000					4.160	4.160	MN	26,578	104,000	05/15/2019	05/15/2034
Q9326#-AD-8	UNIVERSITY OF MELBOURNE UNIVERSITY OF MELBOURNE		D		1FE	6,000,000	109.0180	6,541,080	6,000,000	6,000,000					4.360	4.360	FA	97,373	261,600	02/17/2016	02/17/2046
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES UNIVERSITY OF NEW SOUTH WALES	0	D		1PL	4,000,000	110.4550	4,418,180	4,000,000	4,000,000					3.970	3.970	MN	26,026	158,800	11/02/2017	11/02/2047
Q9396#-AH-4	POWERCOR AUSTRALIA		D		1	14,000,000	104.4760	14,626,630	14,000,000	14,000,000					3.750	3.750	MN	71,458	525,000	10/28/2015	11/12/2026
Q9883#-AB-7	Z ENERGY LTD Z ENERGY LIMITED		D		2	10,000,000	103.2910	10,329,100	10,000,000	10,000,000					4.040	4.040	JJ	198,633	404,000	01/04/2018	01/04/2028
Q9883#-AB-7	Z ENERGY LTD Z ENERGY LIMITED	0	D		2	8,000,000	103.2910	8,263,270	8,000,000	8,000,000					4.040	4.040	JJ	158,907	323,200	01/04/2018	01/04/2028
Q9883#-AC-5	Z ENERGY LTD Z ENERGY LTD	0	D		2	4,000,000	104.7700	4,190,808	4,000,000	4,000,000					4.140	4.140	JJ	81,420	165,600	01/04/2018	01/04/2030
R2284#-AB-6	STATNETT SF SERIES A SENIOR NOTES		D		1	5,000,000	101.0910	5,054,550	5,000,000	5,000,000					3.170	3.170	JJ	70,004	158,500	01/22/2013	01/22/2028
R2284#-AF-7	STATNETT SF SERIES B SENIOR NOTES		D		1	3,000,000	100.9290	3,027,870	3,000,000	3,000,000					3.220	3.220	MS	29,248	96,600	06/12/2013	06/12/2029
R6237#-AA-7	NORSPAN NORSPAN LNG IV AS TL		D	4	2PL	44,123,234	107.4080	47,391,701	44,123,245	44,123,245					5.299	5.298	MN	207,830	2,364,070	05/31/2018	12/17/2032
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS	0	D	4	2PL	5,071,376	105.9250	5,426,106	5,122,612	5,080,885		2,753			5.300	5.504	MON	754	271,499	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP	0	D		2PL	5,071,374	106.2920	5,444,917	5,122,612	5,080,737		2,601			5.360	5.519	MON	763	274,572	06/24/2016	04/30/2031
V6179#-AA-2	MESTAMO MARINE LTD		D	4	2	3,571,429	102.2080	3,650,286	3,571,429	3,571,413					4.650	4.650	JD	2,768	166,071	06/25/2014	06/25/2024
V6179#-AB-0	MESTAMO MARINE LTD		D		2	10,000,000	104.4260	10,442,600	10,000,000	10,000,000					5.060	5.060	JD	8,433	506,000	06/25/2014	06/25/2024
W2710@-AF-7	ELLEVIO AB ELLEVIO AB		D		2FE	20,000,000	99.9820	19,996,400	20,000,000	20,000,000					3.440	3.440	FA	236,968	688,000	10/25/2016	10/27/2031
X4771#-AE-9	LANDSNET HF LANDSNET HF		D		2	8,000,000	106.2920	8,503,360	8,000,000	8,000,000					4.610	4.610	JD	3,073	368,800	12/28/2016	12/28/2026
X4771#-AF-6	LANDSNET HF LANDSNET HF		D		2	8,000,000	106.4070	8,512,560	8,000,000	8,000,000					4.610	4.610	MS	116,777	368,830	03/07/2017	03/07/2027
X5151*-AE-0	LANDSVIRKJUN LANDSVIRKJUN		D		2FE	9,000,000	102.6980	9,242,820	9,000,000	9,000,000					4.120	4.120	MS	116,390	370,800	03/08/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN LA		D		2FE	5,000,000	104.4520	5,222,600	5,000,000	5,000,000					4.300	4.300	MS	67,466	215,000	03/08/2018	03/08/2025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						29,773,000,020	XXX	32,343,868,377	29,455,552,238	29,694,745,609	(362,500)	(12,840,199)	19,416,462		XXX	XXX	XXX	312,978,774	1,216,624,339	XXX	XXX
00192J-AD-8	APS RESCURITIZATION TRUST APS RESECURITIZATION TRUST	0		4	1FM	2,677,995	93.9600	1,929,908	4,390,156	1,766,516		(367,497)			2.192	3.061	MON	1,604	318,207	03/18/2016	09/30/2055
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1	0		2	3FM	1,085,763	77.5870	1,006,245	1,296,923	1,029,523		(77,810)			2.412	0.617	MON	521	38,001	07/17/2014	11/25/2035
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A	0		2	1FM	5,206,726	77.8780	5,675,443	7,287,562	4,992,128		(209,145)			3.848	8.268	MON	23,328	291,849	03/03/2016	02/01/2056
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1	0		2	1FM	2,412,206	100.6810	3,656,043	3,631,302	3,251,256		48,953			2.692	7.523	MON	1,629	116,947	12/01/2011	09/25/2034
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5			2	1FM	2,686,010	90.7590	3,112,089	3,428,959	2,527,374		11,460			6.000	9.462	MON	17,145	203,597	09/27/2007	07/25/2037
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23	0		2	1FM	634,429	81.9300	721,927	881,152	575,784		(20,623)			6.000	10.758	MON	4,406	52,869	06/29/2012	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6	0		2	6FE	530,899	20.3740	696,432		191,797		5,262			3.808	69.401	MON	2,169	113,491	08/25/2010	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7	0		2	1FM	823,021	101.1370	1,082,528	1,070,360	857,037		11,233			6.000	11.858	MON	5,352	64,104	07/01/2013	08/25/2036
02147R-AJ-9	COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9	0		2	1FM	1,196,135	104.6510	1,431,735	1,368,109	1,223,047		11,468			6.000	8.055	MON	6,841	81,936	01/30/2017	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1	0		2	1FM	502,798	82.6320	649,332	785,808	416,710		(14,228)			6.000	19.871	MON	3,929	47,135	10/01/2014	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2	0		2	6Z	113,102	21.8540	144,761		144,761	26,717	10,738			4.008	8.928	MON	442	21,317	05/14/2012	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9			2	1FM	3,926,627	67.2570	3,613,558	5,372,781	2,611,373		(194,359)			6.000	12.353	MON	26,864	298,501	06/12/2007	04/25/2037
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31	0		2	2FM	778,442	78.1560	745,927	954,411	723,508		(30,703)			5.500	4.382	MON	4,374	52,493	08/04/2016	04/25/2037
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST	0		2	1FM	1,224,565	94.8160	1,285,406	1,355,685	1,358,554		2,870			2.022	2.087	MON	457	34,355	11/07/2017	08/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17			2	1FM	3,060,027	90.4070	3,262,244	3,608,416	2,527,749		(44,300)			6.250	8.467	MON	18,794	224,397	10/16/2007	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13			2	1FM	4,376,879	81.4080	4,589,261	5,637,366	3,330,010		(169,171)			5.750	10.861	MON	27,012	324,055	01/17/2008	07/25/2037
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1	0		2	1FM	210,175	99.9160	231,761	231,956	232,028		(2,214)			3.924	2.207	MON	753	9,399	01/27/2016	06/25/2045
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C	0		2	1FM	2,146,083	81.3070	2,257,424	2,776,416	2,079,039		(90,756)			5.908	4.500	MON	12,512	105,998	03/29/2016	09/25/2035
04542B-FW-7	Asset Backed Funding Certifica SERIES 20040PT2 CLASS M1	0		2	1FM	164,651	98.9560	164,734	166,472	164,666		16			2.617	2.786	MON	73	743	11/12/2019	08/25/2033
05531U-AD-2	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	4,117,824	82.1040	4,246,014	5,171,521	3,870,514		(139,267)			6.000	5.621	MON	25,858	310,217	02/10/2017	02/26/2037

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	4,215,614	93.7090	4,886,958	5,215,029	4,302,303		22,811			6.000	6.633	MON	26,075	312,916	09/22/2016	07/28/2037
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge	0		4	1FM	1,902,523	100.5650	2,103,952	2,092,122	1,971,508		(2,068)			4.420	6.733	MON	7,707	93,796	09/29/2015	10/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	1,618,253	95.8520	1,845,168	1,925,016	1,665,296		8,716			4.261	10.074	MON	6,835	83,027	09/25/2015	08/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE	0		4	1FM	2,515,650	100.5110	2,793,929	2,779,724	2,572,033		(1,899)			4.050	7.594	MON	9,382	124,578	09/28/2015	10/26/2035
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	1,452,468	102.7130	1,497,493	1,457,935	1,451,907		(129)			6.100	6.159	MON	7,411	88,934	03/28/2016	04/28/2037
05532V-BB-2	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	2,119,635	84.0570	2,363,788	2,812,119	2,202,314		65,384			2.392	17.919	MON	1,121	80,761	02/24/2017	08/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4	0		4	1FM	2,275,202	87.3450	2,519,050	2,884,010	2,281,210		(36,687)			4.359	9.331	MON	10,476	131,387	08/03/2016	07/26/2036
05537L-AA-2	BCAP BCAP 2011-RR10 1A1			4	1FM	912,937	102.2180	929,702	909,527	910,809		(254)			5.000	4.931	MON	3,790	45,487	09/29/2011	03/26/2037
05539B-AY-0	BCAP LLC TRUST	0		4	1FM	388,510	100.0540	414,359	414,135	414,135		214			3.618	3.575	MON	1,247	14,784	07/28/2015	07/26/2037
05540X-AT-0	BCAP LLC TRUST	0		4	1FM	449,837	100.0740	472,155	471,806	471,806		506			3.612	3.394	MON	1,420	16,526	07/28/2015	07/26/2037
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN	0		2	1FM	3,308,278	50.8470	2,639,996	5,192,002	2,722,288		(256,018)			6.226	2.928	MON	26,939	157,226	05/09/2016	01/01/2056
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1	0		2	1FM	777,641	92.0700	1,047,132	1,137,318	1,010,297		1,274			2.345	6.408	MON	889	32,935	04/30/2013	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2			2	1FM	2,843,229	87.0720	3,182,386	3,654,905	2,611,579		16,741			5.500	6.164	MON	16,752	200,945	06/18/2007	06/25/2037
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3	0		2	1FM	1,090,370	95.4370	1,261,348	1,321,661	1,106,999		5,344			6.000	7.383	MON	6,608	79,300	09/24/2015	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5	0		2	1FM	1,150,221	99.1900	1,269,432	1,279,801	1,168,338		(1,177)			5.750	7.557	MON	6,132	73,589	07/12/2012	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7	0		2	1FM	2,515,350	95.0980	3,307,935	3,478,445	2,942,984		(17,321)			4.657	10.982	MON	13,520	159,168	12/23/2011	06/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5	0		2	1FM	292,937	90.4020	336,733	372,484	352,073		3,179			4.066	4.442	MON	1,363	17,349	02/14/2013	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1			2	1FM	316,244	102.2530	363,682	355,670	310,107		539			5.500	6.718	MON	1,630	19,538	01/13/2009	01/25/2036
05950M-AF-7	Banc of America Funding Corpor SERIES 2006G CLASS 2A5	0		2	1FM	2,494,474	98.7140	2,496,444	2,528,974	2,494,716		242			2.325	2.498	MON	1,960	9,884	11/12/2019	07/20/2036
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP	0		2	1FM	545,722	97.2600	665,902	684,663	592,758		11,849			5.847	6.270	MON	3,336	27,568	03/15/2016	07/01/2055
05951G-AC-6	BANC AMERICA FUNDING CORP	0		2	1FM	1,692,097	90.2460	2,209,106	2,447,880	1,677,181		(35,179)			1.922	12.036	MON	784	59,674	12/10/2015	03/25/2037
059522-BE-1	BANC OF AMERICA FUNDIING CORP BANC OF AMERICA FUNDING CORP	0		2	1FM	929,653	97.6900	917,403	939,096	932,367		1,423			4.122	3.937	MON	3,324	41,383	01/04/2018	05/20/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2			2	1FM	2,983,792	85.9010	3,316,234	3,860,515	2,648,884		15,046			4.922	6.868	MON	16,046	201,462	10/02/2007	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10			2	1FM	735,497	89.1880	804,224	901,716	771,730		5,219			5.850	7.531	MON	4,396	52,732	01/15/2008	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP	0		4	1FM	3,801,280	91.8900	4,507,101	4,904,878	4,054,286		(29,827)			6.000	6.396	MON	24,524	293,774	06/01/2016	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING BACF 14 -R7	0		4	3FM	1,685,250	87.0600	2,492,022	2,862,421	2,134,271		175,192			2.491	5.190	MON	2,454	131,752	03/09/2017	09/26/2036
07325V-AF-1	Bayview Financial Acquisition SERIES 2007A CLASS 1A5	0		2	2FM	398,052	101.1810	398,318	393,671	398,000		(52)			6.101	5.969	MON	2,001	2,072	11/12/2019	05/28/2037
07386H-XN-6	BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST	0		2	1FM	7,190,811	113.7370	8,919,543	7,842,226	6,019,489		(1,157,981)			2.312	26.138	MON	3,022	220,901	06/28/2018	11/25/2035
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST	0		2	1FM	1,482,091	99.4630	1,832,710	1,842,599	1,222,246		(172,048)			3.899	23.949	MON	6,169	77,791	05/09/2016	01/25/2036
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST	0		2	1FM	3,322,144	75.9060	3,592,835	4,733,241	2,539,177		(490,524)			3.953	26.236	MON	15,620	175,537	04/06/2016	12/25/2046
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2	0		2	1FM	1,632,668	100.4800	2,107,866	2,097,807	1,895,686		20,359			3.037	7.551	MON	1,062	74,722	05/06/2013	01/25/2035
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE	0		2	1FM	833,971	97.9950	905,557	924,086	756,024		(51,518)			4.181	12.678	MON	3,224	38,984	06/13/2017	08/25/2035
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1	0		2	1FM	4,705,289	79.7740	5,470,128	6,857,017	3,426,374		(713,729)			3.826	24.677	MON	22,071	273,428	10/19/2016	09/25/2047
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING	0		2	1FM	5,053,453	93.9920	5,807,978	6,179,232	4,704,054		122,402			1.992	12.014	MON	2,052	152,212	12/07/2016	09/25/2046
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18			4	1FM	2,418,287	79.1960	2,272,622	2,869,624	2,098,341		(100,405)			6.000	6.618	MON	14,348	171,733	01/15/2008	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33			4	1FM	2,527,953	79.1960	2,462,037	3,108,797	2,191,505		(104,149)			6.000	7.744	MON	15,544	186,047	03/10/2008	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2			4	1FM	3,183,016	73.9820	2,880,089	3,892,978	2,592,063		(156,437)			6.250	8.887	MON	20,276	242,577	06/02/2008	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5			2	1FM	4,899,278	80.6070	4,850,080	6,016,973	3,973,881		(231,206)			6.250	9.710	MON	31,338	407,264	05/05/2008	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21			4	1FM	1,437,949	83.8660	1,379,753	1,645,196	1,262,658		(64,812)			6.250	6.828	MON	8,569	102,591	04/10/2008	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15			4	1FM	2,265,573	75.6500	1,968,008	2,601,455	1,860,325		(93,106)			6.000	8.177	MON	13,007	155,875	01/18/2008	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22			2	1FM	2,658,462	78.6710	2,357,508	2,996,651	2,160,176		(118,393)			6.000	7.583	MON	14,983	163,893	01/03/2008	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1			4	1FM	3,252,500	84.4360	3,013,100	3,568,498	2,797,197		(109,208)			6.000	7.012	MON	17,842	211,508	05/16/2008	08/25/2037
12554C-AN-8	CIM Trust SERIES 2018J1 CLASS A13			2	1FM	18,927,104	104.2080	20,841,598	20,000,000	18,972,017		27,037			3.500	3.954	MON	58,333	700,000	04/27/2018	04/25/2048

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2			2	1FM	24,475,058	101.5470	24,524,240	24,150,535	24,472,498		(2,560)			3.500	3.148	MON	70,439	281,756	08/19/2019	08/25/2049
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5			2	1FM	2,290,581	92.2270	2,726,913	2,956,749	2,300,858		12,048			5.750	5.882	MON	14,168	170,013	06/19/2007	04/25/2037
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3			4	4FM	1,153,546	85.1850	1,192,295	1,399,649	1,258,342		1,807			6.000	7.832	MON	6,998	77,319	04/10/2008	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4			4	1FM	5,539,670	99.2360	6,583,622	6,634,335	5,983,665		11,474			5.500	8.484	MON	30,407	364,889	12/24/2008	04/25/2037
12639G-DD-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRUST	0		4	1FM	4,709,018	101.6180	5,646,293	5,556,364	5,230,955		117,659			4.674	7.153	MON	21,672	261,392	01/28/2016	10/26/2035
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust	0		4	1FM	5,639,496	91.6990	6,546,001	7,138,603	5,795,559		43,328			5.500	6.435	MON	32,719	392,213	11/18/2016	10/26/2035
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST	0		4	1FM	2,844,781	98.0930	3,442,437	3,509,368	2,993,132		3,960			4.270	8.648	MON	12,488	147,923	05/04/2016	07/26/2049
12643G-AQ-5	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	3,607,227	101.1660	4,671,098	4,617,251	4,403,832		189,805			4.144	9.981	MON	15,945	198,324	03/10/2016	10/26/2036
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST	0		4	1FM	1,848,890	95.5780	2,690,843	2,815,345	2,015,948		(12,173)			4.096	16.193	MON	9,609	126,446	02/09/2016	12/01/2055
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL	0		4	1FM	2,833,905	79.5760	3,340,916	4,198,377	2,491,484		(267,502)			4.055	19.152	MON	14,188	171,110	03/07/2016	07/28/2036
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	4,120,524	95.1980	5,716,080	6,004,406	4,832,001		288,666			3.868	10.029	MON	19,353	231,560	04/14/2016	02/27/2037
12646P-AE-9	CREDIT SUISSE MTGE TRUST	0		4	1FM	4,657,153	92.4840	5,396,563	5,835,118	5,093,803		126,526			3.744	6.673	MON	18,205	218,685	08/25/2016	05/28/2036
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	2,552,311	97.4220	3,337,614	3,425,921	2,709,924		(6,953)			3.777	9.338	MON	10,782	137,670	07/26/2016	03/27/2036
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST	0		2	1FM	1,486,543	92.8200	1,658,680	1,786,978	1,465,352		702			3.885	8.592	MON	5,785	72,497	09/20/2016	10/27/2036
12646U-AN-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4			4	1FM	4,003,750	96.8640	3,874,550	4,000,000	4,003,386		(364)			3.000	2.979	MON	10,000	30,000	09/13/2019	03/25/2043
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12			2	1FM	16,868,027	104.7080	17,276,810	16,500,000	16,853,572		(14,455)			3.500	3.278	MON	48,125	288,750	06/18/2019	10/25/2047
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR	0		2	1FM	552,975	100.8300	628,241	623,070	625,207		(3,346)			2.842	1.945	MON	295	20,973	06/19/2013	03/25/2033
126673-DQ-2	COUNTRYWIDE ASSET BACKED CERT SERIES 20047 CLASS MF1	0		2	1FM	3,411,318	100.6010	3,409,499	3,389,120	3,410,969		(349)			4.660	4.604	MON	13,270	13,195	11/12/2019	12/25/2034
126673-DR-0	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ASSET BACKED CER	0		2	1FM	3,648,645	98.9170	3,786,620	3,828,087	3,741,359		5,007			4.660	5.073	MON	14,904	180,831	05/05/2016	10/25/2034
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15	0		2	1FM	3,677,122	101.1980	3,927,373	3,880,868	3,770,165		12,258			4.667	5.290	MON	15,123	183,122	11/17/2015	03/25/2035
12667F-2R-5	COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2			4	1FM	1,040,703	69.0820	936,566	1,355,738	854,946		(57,776)			5.500	8.233	MON	6,214	73,516	04/22/2008	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1	0		2	1FM	21,537	98.8500	22,648	22,911	23,341		(126)			3.676	2.331	MON	70	893	08/21/2014	12/25/2034
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST	0		2	1FM	1,772,678	103.8790	1,986,605	1,912,417	1,834,816		20,837			5.500	6.100	MON	8,765	105,174	03/16/2016	03/01/2036
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7	0		2	1FM	946,010	84.0550	1,021,931	1,215,794	908,590		(19,722)			5.500	7.370	MON	5,572	66,842	04/29/2014	10/25/2035
12668A-Q2-4	COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3	0		2	1FM	3,402,648	84.5850	3,706,605	4,382,092	3,290,351		(91,120)			5.500	7.899	MON	20,085	240,901	01/30/2017	12/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7	0		2	1FM	181,234	92.1070	195,240	211,970	164,011		(3,199)			5.500	8.750	MON	972	11,655	06/19/2012	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2			2	1FM	1,536,597	64.2630	1,282,604	1,995,870	1,066,136		(67,183)			5.750	10.215	MON	9,564	114,187	03/05/2007	05/25/2036
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7	0		2	1FM	896,855	79.9740	913,694	1,142,491	827,010		(34,703)			6.000	5.401	MON	5,712	68,549	10/05/2016	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL 2005-23 A1			4	2FM	3,349,451	82.6440	3,323,885	4,021,916	3,323,902		(14,681)	96,904		5.500	5.295	MON	18,434	217,314	01/07/2009	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE	0		2	1FM	2,564,537	93.9510	2,706,265	2,880,522	2,620,840		(2,609)			2.192	4.293	MON	1,052	76,965	06/28/2017	09/25/2035
126694-JH-2	COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN	0		2	5FE	837,398	14.4710	809,527		580,976		(53,722)			4.258	24.663	MON	20,215	205,595	03/28/2016	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL 2005-24 A3			4	3FM	1,891,584	87.4420	1,931,727	2,209,149	1,991,743		4,888			5.500	8.200	MON	10,125	121,277	12/30/2008	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1	0		4	3FM	384,759	80.5470	326,923	405,877	330,870		(16,243)			6.000	3.291	MON	2,029	24,352	05/07/2013	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1	0		2	1FM	2,065,080	74.6450	1,766,491	2,366,510	1,690,484		(111,711)			5.500	6.229	MON	10,847	130,731	09/15/2015	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL 2005-29 A1			4	1FM	4,961,393	81.0730	4,580,798	5,650,222	3,939,946		(227,512)			5.750	9.822	MON	27,074	321,550	01/07/2009	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL 2005-30 A3			4	1FM	4,418,896	91.6210	4,637,866	5,062,009	4,072,566		(98,077)			5.500	7.770	MON	23,201	278,497	05/13/2008	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A	0		2	1FM	384,003	94.0630	491,436	522,453	435,042		1,729			3.772	10.065	MON	1,644	21,789	12/18/2012	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10			4	1FM	676,634	105.8220	769,923	727,563	692,485		608			5.750	7.723	MON	3,486	41,835	01/16/2009	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5			4	1FM	1,661,676	103.1400	1,701,099	1,649,306	1,650,745		(2,237)			5.250	5.087	MON	7,216	86,589	06/23/2011	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2			4	1FM	438,458	89.0310	478,239	537,161	462,613		1,666			5.500	9.519	MON	2,462	29,544	12/17/2008	07/25/2035
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST	0		2	1FM	820,706	101.1030	882,725	873,092	828,102		2,060			2.692	3.876	MON	392	28,059	12/07/2016	05/25/2034

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22			4	1FM	6,044,179	73.6190	5,309,293	7,211,836	5,061,315		(289,031)			6.000	7.595	MON	36,059	430,633	04/15/2008	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1			4	1FM	8,470,038	75.2040	7,806,680	10,380,676	6,927,951		(472,038)			6.000	6.059	MON	51,903	625,825	06/09/2008	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST	0		2	1FM	7,384,794	90.9110	7,950,984	8,745,870	7,634,405		111,818			4.581	6.077	MON	45,916	324,420	05/12/2016	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3	0		2	1FM	1,997,097	103.1420	2,732,796	2,649,549	1,552,344		(288,064)			2.132	36.525	MON	1,098	72,998	12/16/2015	08/25/2037
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE	0		2	1FM	2,355,873	99.2710	2,707,614	2,727,494	2,367,514		(36,052)			1.922	6.636	MON	874	59,422	03/09/2017	04/25/2047
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20			2	1FM	3,802,635	83.9140	3,466,590	4,131,099	3,413,984		(78,843)			6.250	7.677	MON	21,516	257,745	09/26/2007	09/25/2037
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1			4	1FM	68,987	99.8970	72,164	72,238	71,733		368			5.000	6.288	MON	301	3,612	01/15/2009	07/25/2020
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2			2	1FM	2,094,313	109.1830	2,342,272	2,145,263	2,107,007		1,158			6.500	6.884	MON	11,620	139,442	04/21/2008	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A	0		2	1FM	1,043,231	82.5680	1,618,633	1,960,362	1,160,816		(83,313)			3.910	14.994	MON	6,389	88,517	07/24/2012	12/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC	0		2	2FM	7,630,741	99.8530	7,834,523	7,846,025	7,586,580		(40,878)			5.550	4.711	MON	36,288	275,481	09/12/2019	03/01/2047
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC	0		2	1FM	1,848,803	75.6440	1,807,435	2,389,406	1,711,109		(68,738)			6.255	5.824	MON	12,455	94,016	04/06/2016	10/25/2036
17311L-AA-9	CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST	0		2	1FM	5,003,949	96.7580	5,816,581	6,011,450	5,024,712		(47,724)			4.340	8.266	MON	22,258	280,422	06/28/2017	04/25/2037
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11			4	3FM	1,190,259	94.9190	1,195,131	1,259,100	1,207,569		4,244			6.000	5.327	MON	6,296	75,546	06/06/2007	04/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge	0		4	1FM	1,945,875	99.2340	2,246,882	2,264,224	1,906,257		(8,291)			4.058	8.962	MON	7,901	94,930	09/25/2015	04/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A1			4	1FM	238,825	100.2350	240,590	240,026	239,115		32			5.500	5.594	MON	1,100	13,201	06/26/2010	12/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	1,506,929	100.0390	1,953,064	1,952,296	1,730,050		60,419			5.764	7.390	MON	9,384	112,977	05/06/2016	12/25/2036
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST	0		4	1FM	1,298,022	100.6630	1,750,183	1,738,664	1,432,927		11,866			4.245	12.697	MON	6,278	78,020	02/09/2016	04/25/2037
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST	0		4	1FM	3,667,211	98.9650	4,242,768	4,287,149	3,846,220		(10,757)			4.698	7.798	MON	17,817	210,336	02/23/2016	03/25/2036
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	3,704,520	90.9660	4,361,721	4,794,915	4,101,589		(3,326)			3.357	7.830	MON	12,965	183,273	03/04/2016	02/20/2036
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	2,761,843	97.0450	3,978,090	4,099,210	3,130,267		140,124			2.292	9.815	MON	1,566	113,327	07/28/2016	01/25/2036
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13			2	1FM	2,853,239	94.0050	3,428,826	3,647,477	2,889,281		14,681			6.000	7.385	MON	18,237	218,849	01/22/2008	06/25/2037
22541Q-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG	0		2	1FM	3,650,762	95.9000	4,269,623	4,452,149	4,077,894		28,678			4.321	5.385	MON	17,019	204,825	04/13/2016	03/25/2034
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3	0		2	1FM	242,760	99.2900	296,946	299,069	294,664		130			2.917	3.199	MON	145	13,197	05/26/2011	02/25/2035
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4	0		2	1FM	1,358,031	88.1820	1,364,716	1,547,614	1,377,869		(1,947)			5.500	6.317	MON	7,093	85,114	11/18/2015	09/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1			4	4FM	6,085,791	81.1900	5,931,085	7,305,170	5,955,152		(136,282)	107,095		6.000	4.891	MON	36,526	438,292	04/25/2008	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1			4	1FM	324,499	99.0100	335,110	338,461	327,607		(4,973)			4.500	5.862	MON	1,269	15,231	06/25/2010	12/25/2038
22943Y-RM-3	CSMC CSMC 2009-3R 22A1			4	1FM	319,992	103.0060	345,594	335,509	326,011		754			6.500	7.416	MON	1,817	20,547	04/30/2009	10/27/2036
30259R-AC-9	FMC GMSR ISSUER TRUST SERIES 2019GT2 CLASS A	0		4	2FE	1,999,591	99.2950	1,985,908	2,000,000	2,001,513		1,921			4.230	4.249	MON	1,410	23,265	09/11/2019	09/25/2024
30711X-AK-0	CONNECTICUT AVENUE SECURITIES	0		4	1	13,091,826	105.3530	14,364,906	13,635,038	13,907,390		(95,118)			4.792	3.399	MON	10,890	728,540	08/07/2014	07/25/2024
32051G-T2-1	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE	0		2	1FM	1,268,650	73.8700	1,441,766	1,951,770	1,255,864		(53,869)			5.750	7.060	MON	9,352	111,979	08/09/2016	04/25/2036
36185M-AM-4	GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5			2	1FM	4,497,138	102.1280	4,932,881	4,830,075	4,380,476		(30,090)			5.750	6.758	MON	23,144	277,729	01/17/2008	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST	0		2	1FM	277,969	97.8350	295,554	302,095	281,219		806			3.957	4.681	MON	996	12,259	08/20/2015	11/19/2035
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A			2	1FM	5,390,501	48.3480	4,088,136	8,455,687	4,308,774		(333,076)			5.882	3.034	MON	41,450	210,511	08/03/2016	09/25/2036
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7			2	1FM	1,587,439	95.7870	1,664,384	1,737,597	1,602,323		7,194			5.750	6.846	MON	8,326	99,811	06/05/2008	03/25/2036
362334-NB-6	GSR MORTGAGE LOAN TRUST	0		2	1FM	569,048	61.2450	462,330	754,882	496,925		(40,045)			5.995	1.982	MON	3,771	24,689	06/08/2015	03/25/2046
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2			2	1FM	195,132	100.5530	195,601	194,524	194,761		(27)			5.500	5.420	MON	892	10,699	03/23/2010	06/25/2035
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST	0		4	1FM	5,924,765	93.3160	8,497,637	9,106,268	6,187,622		273,862			4.016	18.357	MON	30,882	380,900	04/25/2016	01/26/2036
362611-AC-9	GSR MORTGAGE LOAN TRUST GSR 2006-8F 2A1			2	2FM	155,540	95.0510	161,261	169,657	162,293		5,074			6.000	7.121	MON	848	10,180	05/05/2008	09/25/2036
36297T-AG-7	GSR MTGE LOAN TRUST	0		2	1FM	864,537	85.6370	831,560	971,026	827,721		(35,126)			4.050	3.374	MON	3,309	39,953	06/08/2015	04/25/2036

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST	0		2	1FM	2,592,897	66.1400	6,525,355	9,865,950	2,856,302		(1,433,645)	116,827		2.352	86.702	MON	3,867	282,472	01/27/2016	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A	0		2	1FM	224,238	96.1220	292,363	304,159	191,490		(24,499)			2.372	26.517	MON	120	9,074	06/14/2013	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1	0		2	1FM	19,052,622	95.6360	21,667,586	22,656,407	20,463,785		321,782			1.932	7.394	MON	7,295	553,592	08/14/2014	03/25/2036
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11	0		2	1FM	2,973,726	96.7330	3,301,629	3,413,153	2,880,117		(43,343)			3.657	7.311	MON	10,056	130,033	08/13/2014	08/19/2050
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST	0		2	1FM	2,390,124	94.1170	2,826,268	3,002,931	2,483,684		5,100			4.395	10.411	MON	11,144	134,180	09/13/2016	03/01/2056
45660L-2V-0	RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3			2	2FM	4,029,385	72.7760	3,565,451	4,899,192	3,606,870		(86,360)			6.000	7.391	MON	24,496	293,618	03/03/2008	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST	0		2	3FM	2,668,308	97.1300	2,783,345	2,865,574	2,672,014		(5,181)			5.750	5.079	MON	13,731	164,748	10/07/2015	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1			2	3FM	4,172,883	70.0740	3,719,654	5,308,215	3,705,257		(105,360)			5.750	6.246	MON	25,435	305,012	06/14/2007	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8			2	2FM	17,401,474	96.8560	18,285,821	18,879,473	17,244,464		(79,707)			5.500	6.834	MON	86,531	1,038,371	01/29/2008	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7	0		2	1FM	2,151,997	76.1950	2,110,330	2,769,629	2,141,562		(31,877)	296,430		3.709	4.519	MON	8,568	103,163	05/13/2013	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SEC TR	0		1	1FM	386,963	93.0190	441,451	474,583	410,107		4,380			3.441	7.592	MON	1,368	16,992	06/08/2015	12/25/2035
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B	0		2	1FM	2,037,179	75.5250	2,201,907	2,915,462	1,950,910		(119,001)			3.352	6.460	MON	1,629	109,358	01/20/2016	10/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9	0		2	1FM	1,565,806	95.9660	1,760,407	1,834,398	1,719,171		6,450			2.142	4.313	MON	655	48,096	04/09/2014	06/25/2036
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST	0		2	1FM	1,866,219	96.4870	2,150,825	2,229,139	1,928,706		5,092			1.992	5.849	MON	740	54,391	05/17/2019	10/25/2036
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST	0		2	1FM	5,602,642	78.2400	6,417,840	8,202,733	5,701,046		(40,644)			3.499	7.166	MON	23,967	288,703	05/19/2016	07/25/2037
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU	0		2	1FM	963,196	99.2480	1,052,671	1,060,642	1,055,904		2,073			1.932	2.556	MON	342	25,916	09/21/2015	04/25/2037
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3			2	1FM	7,369,778	101.5080	7,316,284	7,207,606	7,368,433		(1,344)			4.000	3.425	MON	24,025	142,432	06/25/2019	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3			4	1FE	42,731,261	101.4840	42,810,358	42,184,185	42,732,983		1,722			3.500	3.159	MON	123,037	246,074	10/22/2019	03/25/2050
465964-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018LTV1 CLASS A7			2	1FM	10,030,553	104.4060	10,440,581	10,000,000	9,991,467		(2,611)			4.500	4.492	MON	37,500	446,057	11/28/2018	04/25/2049
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21			2	2FM	1,981,753	81.0320	1,855,294	2,289,570	1,785,558		(75,521)			5.500	5.363	MON	10,494	125,914	07/02/2008	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3			2	2FM	121,098	98.9110	122,981	124,335	122,463		(1,810)			6.000	5.747	MON	622	7,460	07/17/2008	01/25/2021
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		2	1FM	1,339,445	100.2640	1,455,806	1,451,973	1,338,896		(6,634)			4.154	7.130	MON	5,026	63,116	04/14/2016	10/25/2035
46627M-AV-9	JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10			2	1FM	2,420,437	89.6970	2,597,656	2,896,050	2,456,921		12,415			6.000	8.639	MON	14,480	172,742	03/04/2008	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12	0		2	1FM	1,011,015	81.5530	1,037,934	1,272,717	830,577		(59,887)			6.000	10.544	MON	6,364	76,098	07/27/2012	03/25/2036
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A	0		2	1FM	2,327,149	98.9500	3,587,635	3,625,691	2,634,649		55,533			6.180	7.596	MON	18,672	175,053	03/29/2016	03/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		2	1FM	1,841,611	106.3920	2,179,774	2,048,823	1,925,509		39,492			3.935	7.813	MON	7,059	90,720	03/01/2017	05/25/2036
46628S-AG-8	JP MORGAN MTGE JPMORGAN MTGE ACQUISITION	0		2	1FM	599,879	51.1510	555,375	1,085,754	491,254		(48,271)			6.130	4.468	MON	5,546	18,800	02/09/2017	07/25/2036
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE	0		2	1FM	1,053,520	51.1500	957,992	1,872,925	865,548		(85,303)			6.410	3.976	MON	10,005	32,430	08/25/2016	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4			2	1FM	2,815,856	67.1670	2,485,787	3,700,903	2,342,602		(228,908)			6.250	6.960	MON	19,276	232,819	05/08/2008	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10			4	1FM	3,522,929	68.8360	2,895,670	4,206,628	2,847,465		(221,637)			6.500	6.425	MON	22,786	271,483	09/26/2007	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11			2	1FM	8,550,735	68.8360	7,126,483	10,352,859	6,629,000		(680,474)			6.500	5.590	MON	56,078	668,159	01/22/2008	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11	0		2	1FM	1,607,281	68.8360	1,282,767	1,863,515	1,247,198		(128,650)			6.500	5.590	MON	10,094	120,283	07/09/2013	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 2A3			4	1FM	16,029	99.3960	18,105	18,215	18,051		143			5.000	6.971	MON	76	911	01/14/2009	08/25/2021
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION	0		2	1FM	3,279,082	81.0970	3,487,540	4,300,436	3,018,742		(112,192)			5.763	6.322	MON	20,653	160,151	12/01/2015	08/25/2046
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST	0		2	1FM	485,909	101.8910	559,609	549,221	539,431		(2,167)			4.154	4.155	MON	1,970	25,284	03/29/2016	07/25/2035
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION	0		2	1FM	1,487,781	74.9010	1,606,283	2,144,549	1,335,662		(55,552)			4.606	6.784	MON	8,203	72,630	05/27/2016	01/25/2037
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC	0		4	1FM	2,958,048	88.5980	3,511,315	3,963,182	3,118,539		(4,311)			4.500	8.271	MON	14,862	178,015	05/06/2016	06/26/2040
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8			2	1FE	12,717,285	101.4950	12,686,890	12,500,000	12,709,050		(8,235)			3.500	3.329	MON	36,458	218,750	06/26/2019	01/25/2047
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST			2	1FM	16,844,754	100.8440	17,143,548	17,000,000	16,854,461		3,151			3.500	3.580	MON	49,583	595,000	05/23/2017	05/25/2047
46649C-AG-8	JP MORGAN MORTGAGE TRUST SERIES 20184 CLASS A7			2	1FM	23,463,045	101.0080	25,251,905	25,000,000	23,525,646		39,751			3.500	4.020	MON	72,917	874,972	04/25/2018	10/25/2048
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1			2	1FM	1,682,353	100.4510	1,673,986	1,666,470	1,682,138		(215)			3.500	3.282	MON	4,861	29,163	06/18/2019	10/25/2048
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 20183 CLASS A7			2	1FM	24,325,659	101.7180	24,340,604	23,929,559	24,281,104		(48,496)			3.500	3.369	MON	69,795	340,630	09/18/2019	09/25/2048
46649Y-AG-0	JP MORGAN MORTGAGE TRUST SERIES 20189 CLASS A7			2	1FM	7,756,452	102.7530	8,220,230	8,000,000	7,765,959		7,664			4.000	4.235	MON	26,667	295,700	09/20/2018	02/25/2049
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3			4	1FM	2,588,404	101.5750	2,560,757	2,521,044	2,587,102		(1,302)			4.000	3.334	MON	8,403	33,017	08/06/2019	05/25/2049

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7			2	1FM	15,884,547	100.9830	15,731,644	15,578,560	15,872,800		(11,748)			3.500	3.310	MON	45,437	272,344	06/18/2019	12/25/2048
46650M-AG-2	JP MORGAN MORTGAGE TRUST SERIES 20188 CLASS A7			2	1FM	9,667,578	103.4740	10,347,371	10,000,000	9,668,391					4.000	4.296	MON	33,333	399,700	10/03/2018	01/25/2049
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18			4	1FM	39,534,771	100.9790	39,043,515	38,664,813	39,528,364		(6,407)			4.000	3.385	MON	128,883	642,273	07/12/2019	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3			2	1FM	39,717,584	101.6090	39,735,917	39,106,544	39,713,291		(4,293)			3.500	3.100	MON	114,061	452,418	08/16/2019	12/25/2049
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3			4	1FE	32,621,558	101.5470	32,717,209	32,218,822	32,618,382		(3,175)			3.500	3.169	MON	93,972	281,915	09/13/2019	02/25/2050
46651G-AE-9	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A5			4	1FE	15,287,866	99.5240	14,928,588	15,000,000	15,281,287		(6,580)			3.500	3.285	MON	43,750	131,250	09/13/2019	02/25/2050
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3			4	1FE	10,099,453	101.6090	10,119,684	9,959,399	10,098,997		(456)			3.500	3.383	MON	29,048	29,048	11/22/2019	05/25/2050
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A5			4	1FE	10,275,657	101.9570	10,195,677	10,000,000	10,274,818		(839)			3.500	3.267	MON	29,167	29,167	11/22/2019	05/25/2050
500274-AJ-4	BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST	0		2	1FM	1,017,716	104.1330	1,071,632	1,029,100	1,021,204		1,265			4.400	4.605	MON	377	45,282	05/01/2017	11/28/2053
500274-AM-7	BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST	0		2	1FM	968,884	103.9160	1,039,162	1,000,000	976,374		2,812			5.240	5.732	MON	437	56,954	05/01/2017	11/28/2053
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2			2	1FM	3,121,604	98.2950	3,953,157	4,021,742	3,249,552		12,496			5.750	7.752	MON	19,271	216,124	03/06/2008	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3			2	1FM	1,090,286	87.6500	1,179,595	1,345,801	1,135,842		2,978			5.000	7.181	MON	5,608	67,269	02/28/2008	12/25/2035
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5			2	1FM	1,772,064	96.3840	1,985,466	2,059,963	1,672,854		(4,502)			5.500	7.711	MON	9,442	113,298	02/28/2008	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1	0		2	1FM	642,975	100.2690	1,082,845	1,079,942	922,246		4,027			2.692	4.437	MON	485	19,947	09/27/2010	09/25/2034
590214-AC-6	MLMI 2006 MERRILL LYNCH MTGE INVESTORS	0		2	1FM	1,123,272	87.9910	1,136,062	1,291,117	1,143,666		(19,463)			4.288	4.829	MON	4,692	58,822	03/08/2017	07/25/2036
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST	0		2	1FM	1,885,796	88.7060	2,208,335	2,489,500	2,069,307		(2,985)			2.082	5.532	MON	864	63,741	02/03/2016	12/25/2035
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST	0		2	1FM	2,919,689	44.7530	2,450,945	5,476,557	2,359,366		(280,928)			2.312	4.378	MON	2,110	110,139	10/18/2016	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2			2	1FM	6,946,000	32.4140	4,727,536	14,584,776	5,398,398		(449,212)			6.354	3.161	MON	77,226	273,372	07/21/2016	08/25/2036
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST	0		2	1FM	1,770,177	55.6250	1,612,534	2,898,934	1,532,036		(110,464)			5.704	4.745	MON	13,779	59,236	02/06/2017	01/25/2047
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN	0		2	1FM	2,443,331	55.6240	2,352,454	4,229,191	2,288,097		(155,234)			5.858	4.182	MON	20,645	86,418	04/26/2016	01/25/2047
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3	0		2	1FM	2,178,352	46.7500	1,992,381	4,261,782	1,856,846		(166,867)			2.152	4.895	MON	1,529	66,651	10/23/2019	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9			2	1FM	3,838,255	69.7370	3,647,508	5,230,370	3,693,444		(167,134)	93,720		6.000	5.199	MON	26,152	243,018	10/05/2007	08/25/2037
61756X-AG-0	MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST	0		2	1FM	1,606,390	91.9520	1,601,209	1,741,345	1,496,895		(22,120)			3.548	5.178	MON	5,191	64,549	11/22/2017	11/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST	0		4	1FM	1,753,424	81.5840	1,871,491	2,293,932	1,760,429		(52,653)			2.272	6.226	MON	869	63,799	07/12/2016	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B	0		4	1FM	1,683,720	93.6050	2,255,511	2,409,617	1,817,647		37,542			4.210	7.667	MON	1,616	110,753	12/14/2015	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST	0		4	1FM	2,101,988	94.4960	2,732,615	2,891,778	2,228,714		23,689			3.199	9.754	MON	2,690	105,682	06/21/2018	06/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2	0		4	1FM	1,696,126	93.8930	1,875,670	1,997,660	1,722,091		(5,803)			4.243	6.825	MON	7,063	84,134	01/01/2019	07/26/2036
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC	0		4	1FM	9,095,039	97.1410	11,701,946	12,046,409	10,335,372		446,512			2.637	8.093	MON	25,593	407,123	11/18/2016	07/26/2046
61764W-AD-9	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST	0		4	1FM	1,449,878	100.3780	1,896,234	1,889,092	1,577,608		41,319			3.549	8.902	MON	5,945	76,065	08/12/2016	11/20/2036
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4	0		2	1FM	1,024,802	100.8750	1,166,580	1,156,457	1,148,636		1,918			4.671	4.862	MON	4,501	54,132	12/07/2012	08/25/2035
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP	0		2	1FM	849,775	100.2590	906,357	904,016	865,208		785			2.902	4.540	MON	437	30,982	06/29/2017	10/25/2034
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST	0		2	1FM	5,177,947	97.3680	6,448,196	6,622,475	5,505,039		(13,889)			2.768	9.633	MON	15,276	248,711	04/19/2016	12/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST	0		4	1FM	2,474,972	98.9040	2,692,910	2,722,739	2,547,090		(5,099)			4.698	5.942	MON	11,316	133,583	02/19/2016	03/26/2036
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12			4	1FM	21,058,884	104.7380	23,285,265	22,232,000	21,106,675		30,976			3.500	3.939	MON	64,843	778,120	05/18/2018	06/25/2048
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12			4	1FM	18,948,854	102.9620	18,533,227	18,000,000	18,915,154		(33,700)			4.000	3.494	MON	60,000	360,000	06/11/2019	07/25/2049
69374K-AM-0	Psmc 2018-1 Trust SERIES 20184 CLASS A12			2	1FM	7,253,628	105.9110	7,943,290	7,500,000	7,260,692		5,635			4.000	4.294	MON	25,000	300,000	10/09/2018	11/25/2048
69374X-AM-2	PSMC 2019-2 Trust SERIES 20192 CLASS A12			4	1FE	18,173,341	101.1490	17,701,115	17,500,000	18,163,426		(9,915)			3.500	3.116	MON	51,042	102,083	10/08/2019	10/25/2049
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12			4	1FE	2,045,022	102.3440	2,046,876	2,000,000	2,044,847		(175)			3.500	3.291	MON	5,833	11,667	10/28/2019	11/25/2049

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2			2	1FM	5,358,582	86.5720	6,098,709	7,044,685	5,770,733		206,127			6.000	8.904	MON	35,223	422,681	01/18/2008	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6			2	1FM	3,839,008	85.3500	4,559,434	5,342,024	3,073,244		(159,685)			6.500	7.105	MON	28,936	347,232	01/25/2008	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12			2	1FM	5,428,718	84.3280	6,502,083	7,710,503	4,327,259		(231,620)			6.250	7.253	MON	40,159	481,906	01/29/2008	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1			2	1FM	9,054,443	95.8130	12,320,136	12,858,502	7,189,630		(382,960)			6.500	6.467	MON	69,650	835,803	01/16/2008	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1			2	1FM	6,212,879	91.7310	7,899,643	8,611,775	6,194,901		35,928			7.000	7.004	MON	50,235	609,474	01/18/2008	10/25/2037
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH	0		2	3FM	711,788	86.8320	715,033	823,471	692,294		(11,467)			6.000	7.064	MON	4,117	49,383	03/21/2016	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A	0		4	1FM	995,950	131.8010	1,161,653	881,372	1,054,210		3,460			15.658	4.814	MON	11,207	130,743	08/20/2010	01/26/2037
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	1FM	28,509,544	101.2010	33,798,716	33,397,561	30,396,691		543,246			3.934	7.068	MON	18,249	1,432,900	10/25/2015	10/25/2035
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST	0		4	1FM	10,581,824	99.7690	12,381,724	12,410,422	10,752,532		(56,870)			3.909	7.846	MON	8,086	542,134	04/08/2016	01/26/2036
74929X-AJ-9	RBSSP RESECURITIZATION TRUST RBSSP 2010-8 6A1			4	1FM	82,657	99.9970	83,070	83,072	82,731		11			5.500	5.596	MON	381	4,563	07/20/2010	07/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	4FM	2,610,633	74.8400	2,633,588	3,518,966	2,561,704		(7,444)			6.536	3.829	MON	19,167	231,272	07/26/2016	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7			2	1FM	4,047,396	95.5460	4,418,601	4,624,591	3,880,029		(63,243)			6.000	7.340	MON	23,123	282,076	04/15/2008	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5			2	1FM	954,531	93.1010	999,582	1,073,649	935,068		(18,570)			6.000	6.695	MON	5,368	64,296	01/24/2008	02/25/2037
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC	0		2	1FM	841,559	95.2450	919,331	965,229	807,497		(19,555)			1.982	8.983	MON	319	23,967	05/24/2017	05/25/2046
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC	0		2	1FM	1,028,322	93.5530	1,152,129	1,231,524	1,066,753		10,226			6.000	5.720	MON	6,158	73,891	04/26/2016	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4	0		2	1FM	231,531	70.7160	279,281	394,936	203,061		(9,499)			6.000	12.649	MON	1,975	23,353	09/22/2009	09/25/2036
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS	0		2	1FM	1,055,455	95.8250	1,181,185	1,232,648	1,074,657		10,494			4.462	8.084	MON	4,687	57,169	02/16/2016	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS	0		2	1FM	2,336,499	95.1510	2,538,992	2,668,378	2,383,910		11,286			5.750	6.610	MON	12,786	153,432	02/17/2016	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2			4	1FM	1,600,203	94.3600	1,924,331	2,039,348	1,574,429		(28,492)			5.500	9.249	MON	9,347	112,160	07/22/2008	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2	0		2	1FM	923,443	99.3790	1,166,599	1,173,888	1,001,379		2,008			4.528	12.563	MON	4,429	51,996	03/23/2017	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5			2	1FM	2,544,773	85.1320	2,677,982	3,145,695	2,503,547		8,193			6.000	6.670	MON	15,728	188,886	01/16/2008	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8			2	1FM	2,466,432	85.1320	2,595,541	3,048,855	2,426,478		7,941			6.000	6.670	MON	15,244	183,064	01/16/2008	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3	0		2	6FE	3,269,152	35.9390	8,001,134		1,032,030		36,599			5.338	154.115	MON	19,806	1,116,740	07/25/2019	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11	0		2	5FM	3,087,414	29.1290	2,607,847	8,952,638	2,874,177		(362,298)	376,556		2.222	2.366	MON	3,315	249,775	02/22/2010	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC	0		2	2FM	1,100,372	102.5200	1,190,604	1,161,342	1,107,383		(367)			6.250	5.803	MON	6,049	72,087	04/26/2016	07/25/2036
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST	0		2	3FM	3,185,314	81.7640	3,015,261	3,687,773	2,976,805		(99,982)			6.000	4.524	MON	18,439	221,163	04/20/2016	05/25/2037
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1	0		2	1FM	2,182,123	102.8830	3,025,020	2,940,243	2,680,744		40,125			3.895	6.411	MON	8,879	119,975	12/09/2014	08/25/2035
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3			2	1FM	6,267,253	101.5670	6,812,218	6,707,127	6,398,654		19,294			3.500	4.000	MON	19,562	234,656	03/27/2012	04/25/2042
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7			2	1FM	10,231,641	103.7050	10,370,504	10,000,000	10,222,093		(9,547)			3.500	3.261	MON	29,167	175,000	06/18/2019	09/25/2047
81746V-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20183 CLASS A7			2	1FM	38,266,416	102.6580	41,063,204	40,000,000	38,339,716		39,818			3.500	3.904	MON	116,667	1,400,000	02/20/2018	03/25/2048
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1			2	1FM	2,264,400	104.1310	2,301,541	2,210,240	2,263,556		(844)			4.000	3.381	MON	7,367	44,118	06/13/2019	02/25/2049
81747G-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7			2	1FM	10,884,964	104.5610	12,040,151	11,515,000	10,911,485		16,718			3.500	3.961	MON	33,585	403,013	04/25/2018	05/25/2048
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1			2	1FM	5,838,496	100.0620	6,006,357	6,002,631	5,845,435		4,297			3.500	3.739	MON	17,508	210,092	05/18/2018	11/25/2046
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE	0		2	1FM	2,441,002	96.4950	2,559,992	2,652,966	2,435,049		(42,596)			4.310	6.321	MON	9,565	119,125	08/24/2016	05/25/2035
863579-YU-6	STRUCTURED ADJ RATE MTG LOAN SERIES 200519XS CLASS 2A1	0		2	1FM	1,891,571	98.6690	1,892,344	1,917,872	1,891,768		197			2.092	2.268	MON	669	6,822	11/12/2019	10/25/2035
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES	0		2	1FM	1,550,292	101.2790	1,579,987	1,560,042	1,537,912		(41,894)			5.636	6.392	MON	7,327	108,946	07/18/2016	03/25/2034
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST	0		2	1FM	3,521,155	94.4890	4,032,864	4,268,067	3,596,585		(97,224)			1.992	6.897	MON	1,417	106,333	07/06/2016	10/25/2036
86364C-AF-9	STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1	0		2	1FM	3,451,513	83.0570	3,905,006	4,701,594	3,048,265		(100,075)			3.693	10.813	MON	14,533	181,506	01/30/2017	07/25/2037
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5	0		2	2FM	1,357,788	96.7270	1,470,017	1,519,763	1,411,140		15,600			5.750	6.378	MON	7,282	87,386	05/08/2018	12/25/2035

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4			2	3FM	1,014,803	56.8850	751,148	1,320,470	832,836		(36,204)			6.000	6.708	MON	6,602	81,573	01/25/2008	07/25/2036
89169D-AE-1	Towd Point Mortgage Trust SERIES 20173 CLASS B1	0		2	2FM	2,025,223	103.3330	2,066,659	2,000,000	2,025,126		(97)			4.031	3.967	MON	6,732	6,732	11/08/2019	07/25/2057
89171V-AD-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		2	1FM	10,151,602	103.3340	11,248,184	10,885,269	10,508,079		106,563			3.500	4.749	MON	31,749	380,984	04/08/2016	05/25/2055
89171V-AE-7	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		2	1FM	9,997,022	106.7950	12,296,661	11,514,259	10,622,572		180,494			4.039	6.233	MON	38,755	461,613	04/08/2016	05/25/2055
89172E-AG-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		2	1FM	9,515,235	102.8370	10,443,075	10,155,000	9,789,146		88,296			3.500	4.669	MON	29,619	355,425	06/22/2016	02/25/2055
89173F-AD-2	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		2	1FM	4,950,000	103.9560	5,197,809	5,000,000	4,950,646		(772)			3.750	3.763	MON	15,625	187,500	06/07/2017	10/25/2056
89175J-AE-0	Towd Point Mortgage Trust SERIES 20176 CLASS B1	0		2	1FM	1,947,441	96.5550	1,931,106	2,000,000	1,947,580		139			3.540	3.722	MON	5,889	5,889	11/08/2019	10/25/2057
89175T-AD-0	Towd Point Mortgage Trust SERIES 20184 CLASS M2	0		2	1FM	907,932	93.5560	935,559	1,000,000	908,200		268			3.000	3.624	MON	2,500	2,500	11/08/2019	06/25/2058
89175V-AD-5	Towd Point Mortgage Trust SERIES 20182 CLASS M2	0		2	1FM	1,957,327	100.0370	2,000,738	2,000,000	1,957,434		107			3.500	3.652	MON	5,833	5,833	11/08/2019	03/25/2058
89176E-AD-2	Towd Point Mortgage Trust SERIES 20181 CLASS M2	0		2	2FM	1,010,409	100.9010	1,009,007	1,000,000	1,010,368		(42)			3.750	3.693	MON	3,125	3,125	11/08/2019	01/25/2058
89176L-AE-4	Towd Point Mortgage Trust SERIES 20186 CLASS M2	0		2	1FM	991,078	101.6440	1,016,445	1,000,000	991,093		16			3.750	3.823	MON	3,125	3,125	11/08/2019	03/25/2058
89177B-AD-7	Towd Point Mortgage Trust SERIES 20191 CLASS M2	0		2	2FM	970,955	101.5420	1,015,418	1,000,000	971,036		81			3.750	3.989	MON	3,125	3,125	11/08/2019	03/25/2058
89177J-AD-0	Towd Point Mortgage Trust SERIES 20192 CLASS M2	0		2	3FM	2,884,223	101.5690	3,047,067	3,000,000	2,884,511		288			3.750	4.025	MON	9,375	9,375	11/08/2019	12/25/2058
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4			4	1FM	577,857	104.4500	721,760	691,010	613,505		1,278			5.500	10.526	MON	3,167	37,992	11/07/2008	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4	0		2	1FM	290,087	99.2320	313,744	316,171	308,589		(1,517)			3.841	4.212	MON	1,013	13,038	06/17/2013	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS	0		2	1FM	606,593	96.7050	632,461	654,008	618,906		(1,029)			2.212	4.086	MON	241	20,579	01/05/2017	06/25/2044
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1	0		2	1FM	305,612	98.7170	387,199	392,231	338,070		(2,584)			4.196	9.029	MON	1,377	15,558	09/05/2019	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A	0		2	1FM	862,293	94.8800	1,698,129	1,789,763	979,358		22,833			2.939	27.053	MON	4,384	54,518	06/18/2015	03/25/2047
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A	0		2	1FM	759,555	96.9840	875,653	902,889	794,801		1,737			3.219	7.630	MON	2,422	30,248	09/09/2016	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A			4	1FM	965,404	104.4110	1,077,337	1,031,828	981,362		587			6.142	7.651	MON	5,269	62,843	12/23/2008	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1			2	1FM	2,067,248	95.4500	2,180,578	2,284,520	1,974,987		987			5.500	6.736	MON	10,471	125,633	10/01/2009	09/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH	0		2	1FM	879,916	92.7290	949,453	1,023,902	880,488		(6,338)			2.292	4.007	MON	456	28,771	11/07/2017	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH	0		2	1FM	1,371,272	90.3150	1,465,637	1,622,807	1,382,434		1,105			3.179	6.745	MON	4,300	53,475	04/20/2017	04/25/2046
93935L-AB-4	WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE	0		2	1FM	1,921,109	90.4410	1,991,380	2,201,844	1,961,507		617			3.089	4.313	MON	5,669	62,231	08/02/2017	10/25/2046
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1			4	1FE	26,766,092	101.8590	26,885,696	26,394,914	26,762,758		(3,334)			3.500	3.135	MON	76,985	230,955	09/10/2019	10/25/2049
949831-AF-8	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A6			4	1FE	6,964,731	98.6110	6,902,782	7,000,000	6,965,170		440			3.000	3.052	MON	17,500	52,500	09/10/2019	10/25/2049
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39			4	1FM	2,227,361	97.8370	2,455,562	2,509,838	2,393,152		5,510			6.000	6.375	MON	12,549	150,300	06/06/2007	06/25/2037
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST	0		4	1FM	2,932,443	99.8520	2,949,920	2,954,298	2,950,557		(9,348)			4.585	3.710	MON	11,290	136,199	11/18/2016	08/27/2035
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1			2	1FM	5,367,281	102.5980	5,377,096	5,240,946	5,365,276		(2,005)			4.000	3.383	MON	17,470	104,819	06/13/2019	11/25/2048
95002F-AE-4	Wells Fargo Mortgage Backed Se SERIES 20194 CLASS A5			4	1FE	20,511,100	102.2440	20,448,858	20,000,000	20,506,818		(4,282)			3.500	3.215	MON	58,333	58,333	11/19/2019	09/25/2049
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3			2	1FM	15,130,611	103.8820	16,126,380	15,523,688	15,148,852		11,139			3.500	3.734	MON	45,277	543,329	05/15/2018	06/20/2045
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7			2	1FM	24,025,391	104.7100	26,177,420	25,000,000	24,071,861		27,872			3.500	3.856	MON	72,917	875,000	05/23/2018	08/20/2045
12643H-AM-2	CREDIT SUISSE MTGE TRUST CSMC 2010-3R 2A4	0	D	4	1FM	4,803,125	107.0240	5,351,193	5,000,000	4,805,013		7,082			4.500	5.020	MON	18,750	224,157	02/08/2017	12/26/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,316,039,665	XXX	1,405,981,708	1,486,585,715	1,299,283,622	26,717	(10,959,350)	1,087,532		XXX	XXX	XXX	4,867,155	52,380,162	XXX	XXX
BAN0UF-WU-4	BOP 300 MADISON HOLDINGS LLC BOP 300MADISON AVE HOLDINGS LL	0		4	2Z	4,984,306	103.1470	5,157,375	5,000,000	4,984,985		680			5.000	5.092	MON	21,528	108,245	06/27/2019	07/01/2029
00256D-AB-8	AASET 2019-1 Trust SERIES 20191 CLASS B	0		4	2FE	1,420,468	100.0790	1,421,628	1,420,500	1,420,466		(3)			4.948	5.000	MON	3,124	34,167	06/12/2019	05/15/2039
05071A-AE-0	Audax Senior Debt CLO I, LLC SERIES 20191A CLASS A	0		2	1FE	2,000,000	99.7160	1,994,312	2,000,000	2,000,000					3.903	3.262	JAJO	15,396	31,714	05/30/2019	04/22/2029
05490A-AE-3	BB-UBS TRUST BBUBS 2012-TFT C			4	2FM	21,408,835	99.5500	22,224,439	22,325,000	22,254,970		136,584			3.584	4.199	MON	64,526	785,063	10/16/2015	06/05/2030
05490A-AG-8	BB-UBS TRUST BBUBS 2012-TFT D			4	4FM	5,293,355	98.9240	5,462,610	5,522,000	5,477,003		46,624			3.584	4.466	MON	15,960	194,182	10/20/2015	06/05/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05490R-AA-4	BAMLL 2015-ASTR A BAMLL 2015-ASTR A			4	1FM	20,580,240	106.8920	21,378,480	20,000,000	20,371,720		(50,560)			3.819	3.517	MON	63,650	763,800	07/24/2015	07/14/2037
05490V-AE-7	BBCMS BBCMS 2015-MSQ C			4	1FM	15,360,690	102.3710	15,355,656	15,000,000	15,145,126		(54,315)			4.123	3.674	MON	36,573	606,782	09/17/2015	09/15/2032
05490V-AG-2	BBCMS BBCMS 2015-MSQ D			4	1FM	9,968,930	101.3390	10,133,897	10,000,000	9,982,881		3,090			4.123	4.124	MON	24,382	404,521	09/17/2015	09/15/2032
05491H-AA-5	BAMLL 2016-FR13 A BAMLL 2016-FR13 A			4	2FE	7,292,813	94.0750	8,466,749	9,000,000	8,069,992		254,199			1.610	5.076	MON	12,078	146,641	09/09/2016	07/27/2045
05491U-BH-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS B			4	1FM	6,179,946	112.0010	6,720,060	6,000,000	6,175,638		(4,108)			4.911	4.538	MON	23,729	288,889	12/04/2018	12/15/2051
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B			4	1FM	4,634,919	102.1820	4,598,190	4,500,000	4,633,883		(1,036)			3.517	3.183	MON	13,189	13,189	11/05/2019	11/15/2052
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK A			4	1FM	46,987,500	103.4120	51,705,950	50,000,000	48,406,803		256,393			3.652	4.287	MON	147,263	1,791,694	01/09/2014	03/10/2037
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SERIES 2014FRR5 CLASS AK37			4	2FE	7,845,210	93.8180	8,443,607	9,000,000	8,084,815		143,566			2.567	4.727	MON	19,295	233,952	04/05/2018	01/27/2047
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A			4	1FM	27,294,921	112.5280	29,819,883	26,500,000	27,136,490		(33,274)			4.325	4.058	MON	61,611	1,124,508	08/01/2014	08/15/2034
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M B			4	1FM	10,135,620	105.5030	10,550,286	10,000,000	10,101,503		(7,909)			4.354	4.190	MON	18,728	427,243	08/01/2014	08/15/2034
05526Q-AG-1	BAMLL BAMLL 2015-200P C			4	1FM	3,244,363	103.7710	3,424,429	3,300,000	3,264,858		4,881			3.716	3.873	MON	9,888	120,310	12/01/2015	04/14/2033
05526W-AJ-2	BAMLL 2015-HAUL C BAMLL 2015-HAUL B			4	1FM	8,239,576	109.4120	8,752,973	8,000,000	8,182,195		(13,998)			4.311	4.072	MON	28,740	344,880	07/28/2015	06/05/2031
05526W-AL-7	BAMLL 2015-HAUL C BAMLL 2015-HAUL C			4	1FM	19,466,074	109.9250	20,775,851	18,900,000	19,351,848		(28,085)			4.781	4.561	MON	75,301	903,609	07/28/2015	10/05/2032
05538U-AA-1	BB-UBS TRUST BBUBS 2012-SHOW A			4	1FM	3,968,125	103.6360	4,145,451	4,000,000	3,984,438		2,662			3.430	3.536	MON	11,434	137,208	05/28/2013	11/05/2036
05538U-AC-7	BB-UBS TRUST BBUBS 2012-SHOW B			4	1FM	9,928,961	104.0750	10,927,835	10,500,000	10,212,595		50,980			3.882	4.544	MON	33,969	407,631	10/29/2013	11/05/2036
05538U-AE-3	BB-UBS TRUST BBUBS 2012-SHOW C			4	1FM	25,394,898	102.8630	25,715,848	25,000,000	25,177,659		(36,488)			4.160	3.946	MON	83,875	1,020,479	11/01/2012	11/05/2036
05538U-AG-8	BB-UBS TRUST BBUBS 2012-SHOW D			4	1FM	2,432,813	101.5320	2,538,309	2,500,000	2,458,909		7,057			4.160	4.495	MON	8,388	102,048	02/18/2016	11/05/2024
05538U-AL-7	BB-UBS TRUST BBUBS 2012-SHOW XA			4	1FE	9,999,939	2.8290	4,562,790		4,438,900		(885,780)			0.730	3.741	MON	80,085	1,051,219	11/06/2012	11/05/2036
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM A2			4	1FM	3,957,500	102.4380	4,097,526	4,000,000	3,969,790		4,080			3.375	3.530	MON	9,375	135,000	11/10/2016	03/12/2036
05546J-AJ-7	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM C			4	1FM	14,539,032	97.8580	14,091,594	14,400,000	14,481,048		(13,407)			3.599	3.448	MON	34,829	508,511	03/18/2015	03/15/2036
05547H-AC-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH A2			4	1FM	20,598,480	109.7020	21,940,436	20,000,000	20,423,368		(47,994)			4.197	3.900	MON	58,292	839,400	12/04/2015	08/10/2035
05547H-AJ-0	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH B			4	1FM	6,179,766	109.1290	6,547,721	6,000,000	6,122,828		(13,998)			4.498	4.207	MON	18,742	269,880	12/04/2015	08/10/2035
05547H-AL-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH C			4	1FM	9,269,406	109.0500	9,814,517	9,000,000	9,190,532		(21,098)			4.798	4.503	MON	29,988	431,820	12/04/2015	08/10/2035
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY 2013-1515 B			4	1FM	30,670,756	102.7350	31,905,487	31,056,000	30,854,744		29,862			3.473	3.618	MON	89,879	1,078,544	06/02/2015	03/10/2033
05604F-AL-9	BWAY MORTGAGE TRUST BWAY 2013-1515 C			4	1FM	11,523,750	101.4560	12,174,685	12,000,000	11,704,005		48,608			3.446	3.987	MON	34,462	413,544	01/25/2016	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D			4	1FM	5,035,977	101.7730	5,088,640	5,000,000	5,019,394		(4,217)			3.633	3.557	MON	15,138	181,660	04/23/2018	03/10/2033
056083-AJ-7	BXP TRUST SERIES 2017GM CLASS C			4	1FM	15,486,250	102.5760	16,412,230	16,000,000	15,571,513		45,298			3.539	3.901	MON	45,664	555,579	02/02/2018	06/13/2039
060352-AL-5	BANK BANK	0		2	1FM	1,299,943	101.6300	1,321,196	1,300,000	1,294,790		365			3.851	3.921	MON	4,172	50,063	07/14/2017	07/15/2060
06035R-AW-6	BANK SERIES 2018BN14 CLASS C			4	1FM	9,094,119	107.6160	9,685,440	9,000,000	9,092,023		(1,659)			4.751	4.561	MON	34,506	419,592	09/18/2018	09/15/2060
06036F-BG-5	BANK SERIES 2018BN15 CLASS B			2	1FM	5,101,053	111.2710	5,563,550	5,000,000	5,092,831		(7,887)			4.806	4.516	MON	19,379	235,690	11/16/2018	11/15/2061
06054A-BC-2	BACM BACM 2015-UBS7 B			4	1FM	9,223,564	108.7140	9,784,238	9,000,000	9,135,697		(22,109)			4.506	4.142	MON	32,704	397,948	09/16/2015	09/15/2048
06054A-BD-0	BACM BACM 2015-UBS7 C			4	1FM	8,385,188	104.2810	8,874,350	8,510,000	8,437,711		10,905			4.506	4.635	MON	30,924	376,282	07/14/2016	09/15/2048
06054M-AK-9	BANC OF AMER COMM MTGE TRUST BACM 2016-UB10 C			4	1FM	9,550,765	107.4010	10,203,089	9,500,000	9,523,795		(9,116)			5.074	4.927	MON	38,873	472,998	06/16/2016	06/15/2049
06539L-BF-6	BANK SERIES 2018BN13 CLASS B			4	1FM	4,618,436	110.3740	4,966,830	4,500,000	4,604,921		(9,877)			4.695	4.319	MON	17,044	207,109	07/23/2018	08/15/2061
06539L-BG-4	BANK SERIES 2018BN13 CLASS C			4	1FM	7,267,516	108.2950	7,851,388	7,250,000	7,264,950		(2,206)			4.695	4.607	MON	27,459	333,681	07/23/2018	08/15/2061
06540Z-BH-1	BANK SERIES 2019BN18 CLASS C			2	1FM	4,119,928	106.1770	4,247,080	4,000,000	4,119,247		(681)			4.360	4.047	MON	14,049	100,280	05/21/2019	05/15/2062
06540A-AH-4	BANK SERIES 2019BN20 CLASS B			4	1FM	6,437,499	101.9280	6,370,500	6,250,000	6,433,251		(4,247)			3.395	3.062	MON	17,682	53,047	09/13/2019	09/15/2061
06540B-BH-1	BANK SERIES 2019BN21 CLASS B			4	1FM	12,359,508	100.4140	12,049,696	12,000,000	12,353,725		(5,783)			3.214	2.988	MON	32,140	64,280	09/27/2019	10/15/2052
06540T-AH-3	BANK SERIES 2018BN11 CLASS B			4	1FM	3,089,840	109.3360	3,280,072	3,000,000	3,075,710		(8,431)			4.501	4.060	MON	10,888	132,508	04/16/2018	03/15/2061
06540T-AJ-9	BANK SERIES 2018BN11 CLASS C			4	1FM	7,968,895	107.3630	8,589,051	8,000,000	7,969,427		567			4.530	4.509	MON	29,229	355,674	04/16/2018	03/15/2061
06540W-BF-9	BANK SERIES 2019BN19 CLASS B			2	1FM	6,694,480	104.0380	6,762,461	6,500,000	6,687,924		(6,556)			3.647	3.314	MON	19,755	79,018	07/23/2019	08/15/2061
06540X-BL-4	BANK SERIES 2019BN22 CLASS B			4	1FM	5,664,857	101.6590	5,591,250	5,500,000	5,663,465		(1,392)			3.412	2.989	MON	15,638	15,638	10/25/2019	11/15/2062
06540X-BM-2	BANK SERIES 2019BN22 CLASS C			4	1FM	6,528,438	99.1690	6,446,010	6,500,000	6,527,788		(650)			3.461	3.471	MON	18,748	18,748	10/25/2019	11/15/2062
06541R-BF-9	BANK SERIES 2019BN23 CLASS B			4	1FE	5,149,828	101.1560	5,057,800	5,000,000	5,149,081		(747)			3.455	3.125	MON	14,396		11/21/2019	11/15/2029
06650A-AK-3	BANK 2017 BANK 2017	0		4	1FM	756,548	103.4870	776,149	750,000	754,933		(788)			4.208	4.034	MON	2,546	30,975	10/27/2017	11/15/2027

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B			4	1FM	5,149,620	99.3740	4,968,700	5,000,000	5,145,239		(4,381)			3.322	2.992	MON	13,842	55,367	08/09/2019	08/15/2052
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA			4	1FE	7,989,842	11.9450	7,722,310	64,646,400	8,416,070		426,228			1.749	34.270	MON	86,321	361,278	08/12/2019	08/15/2052
08160B-AK-0	BENCHMARK MORTGAGE TRUST SERIES 2018B5 CLASS C			4	1FM	8,137,466	107.1010	8,568,080	8,000,000	8,125,251		(9,617)			4.765	4.527	MON	30,742	374,064	07/27/2018	07/15/2051
08161B-BB-8	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B			4	1FM	8,239,678	108.0120	8,640,969	8,000,000	8,204,571		(20,635)			4.295	3.959	MON	28,633	343,600	03/23/2018	04/10/2051
08161B-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C			4	1FM	11,241,377	107.1230	11,783,496	11,000,000	11,205,108		(21,597)			4.709	4.385	MON	41,770	508,216	03/23/2018	04/10/2051
08161C-AL-5	BENCHMARK MORTGAGE TRUST SERIES 2018B2 CLASS C			4	1FM	3,982,400	105.1070	4,204,287	4,000,000	3,986,431		2,238			4.340	4.375	MON	14,005	170,401	02/09/2018	02/15/2051
08162B-BL-5	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS C			4	1FM	10,395,995	99.6270	10,460,835	10,500,000	10,399,620		3,624			3.750	3.880	MON	32,813	196,875	05/22/2019	05/15/2052
08162D-AH-1	BENCHMARK MORTGAGE TRUST SERIES 2019B13 CLASS B			4	1FM	12,359,709	101.0970	12,131,609	12,000,000	12,353,422		(6,287)			3.335	3.006	MON	33,350	66,700	09/20/2019	08/15/2057
08162F-AH-6	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B			4	1FM	5,922,494	103.6230	5,958,323	5,750,000	5,916,663		(5,832)			3.570	3.237	MON	17,107	68,429	07/25/2019	08/15/2052
08162P-BB-6	BENCHMARK MORTGAGE TRUST SERIES 2018B1 CLASS C			4	1FM	5,453,594	104.5560	5,750,566	5,500,000	5,462,646		5,105			4.254	4.342	MON	18,870	229,625	03/23/2018	01/15/2051
08162T-BE-2	BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS B			4	1FM	8,260,273	113.1770	9,054,160	8,000,000	8,234,394		(21,671)			4.861	4.563	MON	32,407	394,097	11/09/2018	11/15/2051
08162Y-AH-5	BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B			4	1FM	7,415,974	102.2300	7,360,560	7,200,000	7,414,280		(1,694)			3.493	3.161	MON	20,957	20,957	11/05/2019	12/15/2061
12508G-AZ-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C1 CLASS C			4	1FM	8,075,735	104.7730	8,381,875	8,000,000	8,062,607		(7,109)			4.539	4.373	MON	29,286	356,344	11/21/2017	11/15/2050
12512J-AZ-7	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS B			4	1FM	8,239,543	110.6870	8,854,960	8,000,000	8,212,581		(20,078)			4.659	4.319	MON	31,060	372,720	08/02/2018	08/15/2051
12512J-BA-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS C			4	1FM	8,116,238	108.3330	8,666,640	8,000,000	8,102,515		(10,924)			5.013	4.768	MON	32,339	393,452	08/02/2018	08/15/2051
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD 2016-CD1 B			4	1FM	4,634,814	99.6530	4,484,401	4,500,000	4,593,180		(12,829)			3.077	2.745	MON	11,539	138,465	08/10/2016	08/10/2049
12514M-BG-9	CD COMMERCIAL MTGE TRUST CD 2016-CD1 C			4	2FM	7,209,675	100.2920	7,020,423	7,000,000	7,148,063		(19,105)			3.631	3.303	MON	21,181	254,170	08/10/2016	08/10/2049
12515A-BG-4	CD COMM MTGE TRUST CD 2016-CD2 AM			4	1FM	6,179,964	106.3760	6,382,552	6,000,000	6,131,874		(16,233)			3.668	3.340	MON	18,340	220,080	11/18/2016	11/10/2049
12515A-BH-2	CD COMM MTGE TRUST CD 2016-CD2 B			4	1FM	11,329,695	104.4550	11,490,059	11,000,000	11,242,221		(29,588)			3.879	3.550	MON	35,558	426,690	11/18/2016	11/10/2049
12515A-BJ-8	CD COMM MTGE TRUST CD 2016-CD2 C			4	1FM	6,943,060	102.7040	7,189,267	7,000,000	6,945,517		2,561			4.162	4.149	MON	23,497	285,932	11/18/2016	11/10/2049
12515D-AU-8	CD COMMERCIAL MTGE TRUST CD 2017-CD4 B			4	1FM	8,239,968	104.9340	8,394,683	8,000,000	8,185,271		(21,467)			3.947	3.614	MON	26,313	315,760	04/28/2017	05/10/2050
12528Y-AK-9	Cantor Commercial Real Estate SERIES 2019CF2 CLASS B			4	1FM	5,407,489	100.3620	5,268,983	5,250,000	5,404,743		(2,746)			3.267	3.083	MON	14,294	28,588	09/26/2019	11/15/2052
12531Y-AV-0	CFCRE COMM MTGE TRUST CFCRE 2016-C4 B			4	1FM	10,299,984	106.1360	10,613,554	10,000,000	10,193,494		(30,880)			4.147	3.785	MON	34,558	414,700	05/04/2016	05/10/2058
12532A-BB-4	CFCRE COMM MTGE TRUST CFCRE 2016-C6 B			4	1FM	3,604,974	104.6820	3,663,855	3,500,000	3,575,079		(9,968)			3.804	3.462	MON	11,095	133,140	11/01/2016	11/10/2049
12532B-AF-4	CFCRE COMM MTGE TRUST CFCRE 2016-C7 B			4	1FM	5,664,960	108.5140	5,968,250	5,500,000	5,625,079		(14,233)			4.499	4.108	MON	19,944	242,784	12/09/2016	12/10/2054
12532B-AG-2	CFCRE COMM MTGE TRUST CFCRE 2016-C7 C			4	1FM	5,289,811	104.7690	5,762,282	5,500,000	5,340,636		17,125			4.579	5.026	MON	20,313	247,206	12/09/2016	12/10/2054
12532C-BB-0	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST			4	1FM	10,939,595	105.1970	11,172,968	10,621,000	10,867,067		(29,049)			3.846	3.507	MON	34,040	408,484	05/18/2017	06/15/2050
12532C-BC-8	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST			4	1FM	8,239,963	107.1740	8,573,889	8,000,000	8,186,702		(21,387)			4.199	3.861	MON	27,990	335,880	05/18/2017	06/15/2050
12591R-BD-1	COMM MORTGAGE TRUST COMM 2014-CR15 B			4	1FM	16,478,791	108.5660	17,370,581	16,000,000	16,309,929		(75,271)			4.846	4.579	MON	62,629	761,029	02/10/2014	02/10/2047
12591T-AH-9	COMM MORTGAGE TRUST COMM 2014-LC15 B			4	1FM	22,658,796	106.5040	23,430,845	22,000,000	22,297,842		(69,034)			4.599	4.253	MON	84,315	1,011,780	03/14/2014	04/10/2047
12591Y-BF-1	COMM MORTGAGE TRUST COMM 2014-UBS3 B			4	1FM	29,730,684	105.6130	30,565,525	28,941,000	29,356,570		(92,190)			4.313	3.959	MON	104,019	1,248,225	05/22/2014	06/10/2047
12592K-BF-0	COMM MORTGAGE TRUST COMM 2014-UBS5 B			2	1FM	15,449,035	105.7300	15,859,478	15,000,000	15,233,738		(43,397)			4.514	4.185	MON	56,425	677,100	09/09/2014	09/10/2047
12592M-BM-1	COMM MORTGAGE TRUST COMM 2014-LC17 AM			4	1FM	18,538,629	106.5050	19,170,923	18,000,000	18,271,367		(55,083)			4.188	3.845	MON	62,820	753,840	09/18/2014	10/10/2047
12592M-BN-9	COMM MORTGAGE TRUST COMM 2014-LC17 B			4	1FM	15,478,518	106.7870	16,092,783	15,070,000	15,292,671		(41,526)			4.490	4.178	MON	56,387	676,643	02/18/2016	10/10/2047
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014-UBS6 B			4	1FM	17,508,901	105.2990	17,900,878	17,000,000	17,275,189		(48,168)			4.349	4.024	MON	61,611	739,330	11/25/2014	06/10/2025
12592T-AL-9	COMM MORTGAGE TRUST COMM 2015-3BP D			4	1FM	9,925,823	100.9490	10,599,687	10,500,000	10,155,432		57,537			3.346	4.013	MON	28,336	344,755	07/14/2016	02/10/2025
12593A-BD-6	COMM MORTGAGE TRUST COMM 2015-CR23 B			4	1FM	21,420,304	106.7130	22,193,032	20,797,000	21,164,612		(59,135)			4.183	3.852	MON	72,495	869,939	05/06/2015	05/10/2048
12593A-BE-4	COMM MORTGAGE TRUST COMM 2015-CR23 C			4	1FM	14,867,643	104.5990	15,689,813	15,000,000	14,914,315		10,700			4.396	4.454	MON	53,122	646,470	05/06/2015	05/10/2048
12593G-AJ-1	COMM 2015-PC1 B COMM 2015-PC1 B			4	1FM	9,037,376	107.0040	9,630,368	9,000,000	9,017,794		(5,603)			4.582	4.499	MON	33,273	405,000	07/01/2015	07/10/2050
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM			4	1FM	12,348,672	107.2910	12,874,889	12,000,000	12,185,534		(40,875)			4.085	3.705	MON	40,850	490,200	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST COMM 2015-CR26 B			4	1FM	14,948,003	107.7010	15,616,600	14,500,000	14,781,122		(42,542)			4.634	4.207	MON	54,185	659,154	09/28/2015	10/10/2048
12594C-BH-2	COMMERCIAL MTGE TRUST COMM 2016-DC2 AM			4	1FM	10,299,627	106.8050	10,680,485	10,000,000	10,210,501		(29,673)			4.243	3.886	MON	35,358	424,300	03/03/2016	02/10/2049

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12594C-BJ-8	COMMERCIAL MTGE TRUST COMM 2016-DC2 B			4	1FM	8,334,739	108.3970	9,007,798	8,310,000	8,318,333		(4,913)			4.794	4.688	MON	32,128	390,942	03/03/2016	02/10/2049
12594J-AG-0	COMM MTGE TRUST COMM 2016-GCT C			4	1FM	6,700,965	100.7140	6,546,422	6,500,000	6,578,141		(38,183)			3.577	2.902	MON	18,749	228,116	07/25/2016	08/10/2029
12594J-AJ-4	COMM MTGE TRUST COMM 2016-GCT D			4	1FM	7,508,333	100.4030	7,530,236	7,500,000	7,500,019		(3,152)			3.577	3.498	MON	21,634	263,211	07/25/2016	08/10/2029
12594P-BA-8	CREDIT SUISSE MTGE TRUST CSMC 2016-NXSR B			4	1FM	6,694,955	107.0760	6,959,945	6,500,000	6,641,498		(18,367)			4.251	3.903	MON	23,026	276,315	12/14/2016	12/15/2049
12594P-BB-6	CREDIT SUISSE MTGE TRUST CSMC 2016-NXSR C			4	1FM	5,325,859	103.2800	5,680,424	5,500,000	5,373,989		16,341			4.505	4.889	MON	19,981	243,165	12/14/2016	12/15/2049
12595J-AW-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017CX10 CLASS C			4	1FM	7,628,528	105.7890	7,934,208	7,500,000	7,617,670		(6,641)			4.248	4.074	MON	25,696	312,666	11/17/2017	11/15/2027
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B			4	1FE	6,694,981	100.9180	6,559,680	6,500,000	6,694,102		(879)			3.594	3.261	MON	19,467		11/20/2019	12/15/2052
126192-AE-3	COMM MORTGAGE TRUST COMM 2012-LC4 AM			4	1FM	10,643,054	103.3620	10,620,414	10,275,000	10,365,467		(46,816)			4.063	3.590	MON	34,789	417,473	06/18/2013	12/10/2044
126192-AF-0	COMM MORTGAGE TRUST COMM 2012-LC4 B			4	1FM	7,817,568	103.8920	7,693,237	7,405,000	7,513,347		(52,284)			4.934	4.182	MON	30,447	365,363	01/08/2014	12/10/2044
12624B-AL-0	COMM MORTGAGE TRUST COMM 2012-CR1 D			4	2FM	8,936,115	102.4500	8,708,215	8,500,000	8,674,625		(61,510)			5.497	4.607	MON	37,683	458,514	07/18/2016	05/15/2045
12624K-AH-9	COMM MORTGAGE TRUST COMM 2012-CR2 C			4	1FM	11,917,562	104.7790	11,525,657	11,000,000	11,257,328		(104,500)			4.992	3.874	MON	44,284	538,824	02/13/2013	08/15/2045
12624K-AW-6	COMM MORTGAGE TRUST COMM 2012-CR2 D			4	1FM	465,012	101.5830	457,123	450,000	457,415		(2,186)			4.992	4.373	MON	1,812	22,043	04/25/2016	08/15/2045
12624N-AC-4	COMM MORTGAGE TRUST COMM 2012-LTRT A2			4	1FM	28,823,462	101.1620	30,921,726	30,566,488	29,952,192		201,740			3.400	4.193	MON	86,595	1,039,138	01/08/2014	10/05/2030
12624N-AN-0	COMM MORTGAGE TRUST COMM 2012-LTRT D			4	3FM	4,395,786	96.4640	4,329,288	4,488,000	4,447,366		12,335			4.328	4.623	MON	15,665	190,595	08/26/2015	10/05/2030
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA			4	1FE	6,559,708	3.9780	1,795,643		1,747,329		(753,598)			2.017	3.579	MON	69,940	877,357	10/04/2012	11/15/2045
12624P-AL-9	COMM MORTGAGE TRUST COMM 2012-CR3 B			4	1FM	13,608,584	102.2970	13,537,817	13,233,775	13,339,712		(43,631)			3.922	3.578	MON	43,252	519,029	06/03/2013	11/15/2045
12624P-AQ-8	COMM MORTGAGE TRUST COMM 2012-CR3 C			4	1FM	12,164,417	102.0150	11,858,271	11,624,078	11,788,280		(61,521)			4.584	4.013	MON	44,404	532,848	05/28/2013	11/15/2045
12624P-AS-4	COMM MORTGAGE TRUST COMM 2012-CR3 D			4	2FM	7,082,732	99.4270	6,810,733	6,850,000	6,947,415		(35,386)			4.910	4.273	MON	27,124	330,045	04/07/2016	10/15/2045
12624P-AU-9	COMM MORTGAGE TRUST COMM 2012-CR3 E			4	2FM	3,269,893	76.7970	2,845,106	3,704,715	3,367,213		97,320			4.752	8.478	MON	7,824	178,499	11/14/2014	10/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA			4	1FE	8,035,947	3.9650	2,376,886		2,342,834		(892,862)			1.852	3.512	MON	84,900	1,479,420	11/06/2012	10/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 B			4	1FM	5,124,649	96.5730	4,828,657	5,000,000	5,034,428		(13,997)			3.703	3.414	MON	15,429	185,150	11/02/2012	10/15/2045
12624X-AT-5	COMM MORTGAGE TRUST COMM 2013-CR6 C			4	1FM	5,405,430	101.4940	5,450,249	5,370,000	5,377,238		(3,813)			3.777	3.725	MON	16,902	202,825	12/16/2015	03/10/2046
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST COMM 2013-WWP B			4	1FM	12,013,086	104.7270	13,090,891	12,500,000	12,303,189		53,071			3.726	4.260	MON	38,807	465,687	01/07/2014	03/10/2031
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA			2	1FE	3,321,607	3.1610	1,112,699		1,113,191		(347,816)			1.345	4.328	MON	35,242	555,928	06/24/2013	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B			2	1FM	9,264,078	102.8570	9,977,174	9,700,000	9,523,089		46,267			3.613	4.212	MON	29,205	350,280	06/05/2014	03/10/2046
12625K-AL-9	COMM MORTGAGE TRUST COMM 2013-CR8 AM			4	1FM	5,149,278	104.5920	5,229,581	5,000,000	5,046,819		(16,793)			3.948	3.522	MON	15,903	193,872	06/04/2013	06/10/2046
12625K-AM-7	COMM MORTGAGE TRUST COMM 2013-CR8 B			4	1FM	20,483,332	104.1170	20,823,462	20,000,000	20,158,238		(53,241)			4.086	3.737	MON	65,903	802,989	06/04/2013	06/10/2046
12625K-AN-5	COMM MORTGAGE TRUST COMM 2013-CR8 C			4	1FM	25,186,800	102.6700	26,632,479	25,940,000	25,599,670		76,344			4.086	4.407	MON	85,477	1,041,477	03/19/2014	06/10/2046
12625U-AC-7	COMM MORTGAGE TRUST COMM 2013-CR9 AM			4	1FM	9,974,881	104.0850	10,408,519	10,000,000	9,983,365		390			4.387	4.379	MON	35,380	431,393	07/02/2013	07/10/2045
12625U-AE-3	COMM MORTGAGE TRUST COMM 2013-CR9 B			4	1FM	19,163,798	100.8000	20,160,030	20,000,000	19,646,611		82,612			4.387	4.886	MON	70,759	862,786	07/02/2013	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA			4	1FE	3,793,707	0.2850	568,425		658,282		(238,416)			0.148	4.313	MON	17,757	408,256	07/02/2013	07/10/2045
12625X-AG-2	COMM MORTGAGE TRUST COMM 2013-300P B			4	1FM	12,061,734	105.5690	12,668,254	12,000,000	12,017,100		(9,006)			4.540	4.419	MON	43,935	534,543	08/15/2013	08/10/2030
12625X-AJ-6	COMM MORTGAGE TRUST COMM 2013-300P C			4	1FM	21,427,623	104.8730	23,071,996	22,000,000	21,745,263		54,592			4.540	4.819	MON	80,548	979,995	08/15/2013	08/10/2030
12626B-AQ-7	COMM MORTGAGE TRUST COMM 2013-CR10 B			4	1FM	10,791,368	107.5280	11,290,457	10,500,000	10,620,957		(34,655)			4.949	4.533	MON	41,904	510,022	06/19/2014	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST COMM 2013-LC13 B			2	1FM	11,416,160	107.6800	11,331,195	10,523,000	10,962,071		(112,108)			5.009	3.790	MON	43,925	527,097	02/01/2016	08/10/2046
12626G-AR-4	COMM MORTGAGE TRUST COMM 2013-LC13 C			2	1FM	14,170,646	107.2890	14,021,749	13,069,180	13,608,300		(136,006)			5.464	4.155	MON	57,586	698,484	03/06/2015	09/10/2023
126281-BE-3	CSAIL 2015-C1 B CSAIL 2015-C1 B			4	1FM	13,390,000	105.3060	13,689,715	13,000,000	13,219,622		(38,152)			4.044	3.705	MON	43,807	525,681	03/06/2015	04/15/2050
12631D-BE-2	WF-RBS COMMERCIAL MORTGAGE COMM 2014-CR17 B			4	1FM	30,010,166	105.6650	30,642,749	29,000,000	29,523,301		(114,653)			4.377	3.930	MON	105,778	1,269,330	06/27/2014	05/10/2047
12632Q-BA-0	COMM MORTGAGE TRUST COMM 2014-CR18 B			4	1FM	29,302,130	105.9930	29,943,144	28,250,000	28,748,379		(110,189)			4.456	4.014	MON	104,902	1,258,820	07/22/2014	07/15/2047
12634N-AY-4	CSAIL COMMERCIAL MTG TRUST CSAIL 2015-C2 B			4	1FM	25,749,875	103.3770	25,844,220	25,000,000	25,399,060		(81,340)			4.208	3.839	MON	87,339	1,050,965	05/06/2015	06/15/2057
12635F-AY-0	CSAIL 2015-C3 B CSAIL 2015-C3 B			4	1FM	14,103,866	104.1790	14,585,089	14,000,000	14,058,114		(11,104)			4.249	4.092	MON	47,878	583,130	08/06/2015	08/15/2048
12635Q-BK-5	COMM MORTGAGE TRUST COMM 2015-CR27 B			4	1FM	10,299,069	107.5950	10,759,514	10,000,000	10,186,612		(29,226)			4.509	4.082	MON	36,330	442,200	10/20/2015	10/10/2058
12635R-AX-6	CSAIL CSAIL 2015-C4 A4			4	1FM	18,539,892	106.8000	19,224,016	18,000,000	18,320,817		(56,296)			3.808	3.448	MON	57,120	685,440	11/18/2015	11/11/2048
12635R-BB-3	CSAIL CSAIL 2015-C4 AS			4	1FM	18,157,711	107.2380	18,904,954	17,629,000	17,959,274		(51,282)			4.174	3.830	MON	61,320	735,834	11/18/2015	11/11/2048
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC23 B			4	1FM	7,724,453	107.5300	8,064,740	7,500,000	7,640,549		(22,003)			4.459	4.080	MON	27,869	334,425	11/06/2015	10/10/2053
12636F-BP-7	COMM MTGE TRUST COMM 2015-LC23 C			4	1FM	7,353,297	106.8660	8,014,940	7,500,000	7,388,417		8,946			4.800	4.945	MON	29,033	353,244	11/06/2015	10/10/2053

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B			4	1FM	4,600,830	101.7250	4,577,646	4,500,000	4,570,832		(10,100)			3.285	2.973	MON	11,920	145,024	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM 2016-667M C			4	1FM	4,486,146	100.5080	4,522,870	4,500,000	4,489,165		620			3.285	3.273	MON	11,920	145,024	10/12/2016	10/10/2036
12636G-AJ-0	COMM MORTGAGE TRUST COMM 2016-667M D			4	1FM	6,094,629	98.9510	6,431,801	6,500,000	6,194,865		37,304			3.285	4.036	MON	17,217	209,479	04/12/2018	10/10/2026
12637U-BB-4	CSAIL COMM MTGE TRUST CSAIL 2016-C7 B			4	1FM	4,097,740	107.5680	4,302,726	4,000,000	4,067,837		(10,374)			4.484	4.106	MON	14,459	175,757	11/10/2016	11/15/2049
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL 2016-C7 C			4	1FM	5,573,184	102.3210	6,139,279	6,000,000	5,671,966		33,065			4.534	5.370	MON	21,939	266,636	11/10/2016	11/15/2049
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA A2			4	1FM	10,299,920	105.3500	10,534,984	10,000,000	10,164,207		(27,851)			3.953	3.631	MON	32,942	395,300	09/22/2014	09/15/2025
12649A-AJ-8	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA B			4	1FM	26,371,361	104.3770	26,819,652	25,695,000	26,070,577		(64,185)			4.185	3.898	MON	89,603	1,075,233	03/07/2016	09/15/2025
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA C			4	1FM	18,682,676	103.0690	18,696,731	18,140,000	18,413,090		(46,458)			4.336	4.040	MON	65,538	786,460	08/25/2016	09/15/2037
12649A-AN-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2014USA CLASS D			4	1FM	4,800,000	98.2520	4,912,582	5,000,000	4,837,705		20,662			4.373	5.001	MON	18,222	218,665	02/15/2018	09/15/2037
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B			4	1FM	7,209,965	109.3190	7,652,321	7,000,000	7,179,387		(18,210)			4.452	4.110	MON	25,972	311,661	04/03/2018	04/15/2051
12655T-BQ-1	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B			4	1FE	8,754,940	101.4220	8,620,835	8,500,000	8,753,786		(1,154)			3.465	3.133	MON	24,544		11/19/2019	08/15/2057
162665-AN-3	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS E	0		4	1FM	2,500,000	100.1680	2,504,197	2,500,000	2,500,000					4.090	4.124	MON	4,828	46,398	07/01/2019	06/15/2034
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F	0		4	1FM	1,487,382	99.4780	1,492,163	1,500,000	1,487,742		360			4.348	4.514	MON	3,080	29,474	07/01/2019	06/15/2034
17290X-AW-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-GC37 B			4	1FM	6,694,906	107.4100	6,981,627	6,500,000	6,631,359		(18,168)			4.233	3.897	MON	22,929	275,145	04/13/2016	04/10/2049
17290X-AX-8	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST	0		4	1FM	9,733,058	107.3020	10,730,236	10,000,000	9,818,828		20,963			5.085	5.368	MON	41,005	498,947	04/13/2016	04/10/2049
17290Y-AU-2	CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 B			4	1FM	5,557,451	106.8680	5,766,593	5,396,000	5,516,884		(16,063)			4.117	3.755	MON	18,513	222,153	05/17/2016	05/10/2049
17290Y-AV-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 C			4	1FM	7,455,740	107.9920	8,240,844	7,631,000	7,518,102		11,518			5.116	5.303	MON	31,484	383,100	02/01/2017	05/10/2049
17291C-BU-8	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 B			4	1FM	7,209,866	101.0130	7,070,881	7,000,000	7,145,221		(20,020)			3.176	2.841	MON	18,527	222,320	08/11/2016	09/10/2049
17291C-BV-6	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 C			4	1FM	8,754,426	102.8710	8,744,058	8,500,000	8,679,837		(23,323)			4.031	3.698	MON	28,553	342,635	08/11/2016	09/10/2049
17291E-AA-9	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COM MTGE TRUST	0		4	1FM	820,147	90.2730	1,083,276	1,200,000	906,312		30,584			3.250	7.942	MON	3,250	39,000	12/06/2016	12/10/2049
17291E-AY-7	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 AS			4	1FM	7,209,656	107.9390	7,555,716	7,000,000	7,153,096		(19,277)			4.032	3.695	MON	23,520	282,240	12/06/2016	12/10/2049
17291E-AZ-4	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 B			4	1FM	9,779,720	106.8650	10,152,212	9,500,000	9,698,484		(28,454)			4.384	3.956	MON	33,582	408,763	12/06/2016	12/10/2049
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C			4	1FM	8,445,251	105.1760	8,939,957	8,500,000	8,449,351		506			4.424	4.422	MON	30,331	369,136	03/21/2017	12/10/2049
17318U-AG-9	CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 B			4	1FM	5,151,016	103.7830	5,189,147	5,000,000	5,043,147		(18,634)			4.285	3.899	MON	17,854	214,250	01/27/2014	09/10/2045
17318U-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 C			4	1FM	6,375,211	104.1740	6,193,153	5,945,000	6,070,280		(49,746)			5.044	4.040	MON	24,183	293,816	03/12/2013	09/10/2045
17320D-AN-8	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 AS			4	1FM	12,158,125	103.2840	12,652,246	12,250,000	12,209,602		8,637			3.422	3.528	MON	34,933	419,195	06/06/2013	04/10/2046
17320D-AQ-1	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 B			4	1FM	6,868,750	103.0470	7,213,280	7,000,000	6,942,694		14,234			3.732	4.001	MON	21,770	261,240	04/17/2014	04/10/2023
17320D-AS-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 C			4	1FM	18,042,364	102.5890	18,465,962	18,000,000	17,997,511		(5,556)			4.134	4.136	MON	62,010	744,120	06/21/2013	04/10/2023
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D			2	1FM	13,110,349	102.3670	13,810,351	13,491,000	13,243,533		57,917			4.563	5.072	MON	49,672	604,671	11/16/2018	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C			4	1FM	20,231,568	107.2450	20,083,852	18,727,000	19,459,650		(188,719)			5.388	4.150	MON	81,372	990,272	02/14/2017	09/10/2046
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 B			4	1FM	5,149,762	105.9090	5,295,458	5,000,000	5,073,054		(15,414)			4.175	3.831	MON	17,396	208,750	07/18/2014	07/10/2024
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 C			4	1FM	19,644,453	103.6200	19,687,827	19,000,000	19,314,992		(69,178)			4.586	4.117	MON	70,246	855,660	01/28/2015	07/10/2024
17323V-BD-6	CGCMT 2015-GC29B CGCMT 2015-GC29 B			4	1FM	12,358,993	103.8500	12,461,980	12,000,000	12,207,701		(34,170)			3.758	3.430	MON	37,580	450,960	04/01/2015	04/10/2048
17323Y-AG-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 B			4	1FM	17,897,526	103.9590	18,578,477	17,871,000	17,857,004		(8,139)			4.192	4.092	MON	60,418	735,253	06/24/2015	06/10/2045
17323Y-AH-2	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 C			4	1FM	9,471,896	102.1500	10,214,985	10,000,000	9,650,661		44,099			4.192	4.764	MON	33,808	411,423	06/24/2015	12/10/2025
17324D-AX-2	CGCMT 2015-P1 B CGCMT 2015-P1 B			4	1FM	9,784,314	106.6290	10,129,769	9,500,000	9,680,156		(26,222)			4.432	4.030	MON	33,944	413,062	08/06/2015	09/15/2048
17324D-AY-0	CGCMT 2015-P1 B CGCMT 2015-P1 C			4	1FM	8,852,293	103.9330	8,621,214	8,295,000	8,679,770		(54,924)			4.485	3.590	MON	30,005	365,065	08/31/2016	09/15/2048
17325D-AF-0	CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS			4	1FM	13,119,785	103.7750	14,009,676	13,500,000	13,186,727		36,601			3.396	3.786	MON	38,205	458,460	02/20/2018	10/10/2049
17325D-AG-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 B			4	1FM	6,179,577	104.4220	6,265,302	6,000,000	6,128,630		(16,496)			3.698	3.367	MON	18,490	221,880	09/30/2016	10/10/2049
17325D-AH-6	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 C			4	1FM	6,011,578	105.3660	6,321,968	6,000,000	6,000,432		(3,978)			4.463	4.349	MON	21,597	262,818	09/30/2016	10/10/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B			4	1FM	4,119,842	104.0950	4,163,788	4,000,000	4,086,612		(11,018)			3.669	3.335	MON	12,230	146,760	11/03/2016	11/15/2049
17325G-AH-9	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 C			4	1FM	6,868,943	102.1210	7,148,471	7,000,000	6,891,948		7,294			4.266	4.406	MON	24,086	293,186	03/28/2017	11/15/2049

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17325H-AA-2	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMMERCIAL MTGE	0		4	1FM	1,589,692	89.2420	1,784,843	2,000,000	1,677,360		34,091			3.250	6.040	MON	5,417	65,000	03/31/2017	04/14/2050
17325H-BS-2	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2017-P7 B			4	1FM	10,299,637	104.9720	10,497,191	10,000,000	10,228,676		(27,097)			4.137	3.798	MON	34,475	413,700	03/31/2017	04/14/2050
17325H-BT-0	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE	0		4	1FM	2,059,829	103.9800	2,079,596	2,000,000	2,047,755		(5,435)			4.500	4.075	MON	7,240	88,226	03/31/2017	04/14/2050
17328C-AG-7	Citigroup Commercial Mortgage SERIES 2019C7 CLASS B			4	1FE	7,209,544	102.5330	7,177,307	7,000,000	7,208,956		(588)			3.667	3.336	MON	21,391		12/12/2019	12/15/2072
17328H-BH-3	Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B			4	1FM	8,239,410	102.0350	8,162,786	8,000,000	8,237,238		(2,172)			3.491	3.164	MON	23,273	23,273	10/29/2019	11/10/2052
200474-BF-0	COMM MTG TRUST COMM 2015-LC19 B			4	1FM	15,449,766	104.0330	15,604,896	15,000,000	15,252,195		(43,020)			3.829	3.500	MON	47,863	574,350	01/26/2015	02/10/2048
20048E-BB-6	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 B			4	1FM	2,046,667	103.0670	2,185,012	2,120,000	2,090,589		8,327			3.739	4.232	MON	6,606	79,267	11/28/2017	01/10/2046
20048E-BC-4	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 C			4	1FM	19,444,973	103.6260	19,647,450	18,960,000	19,117,405		(54,257)			4.242	3.945	MON	67,024	804,283	11/13/2015	01/10/2046
23305Y-AK-5	DBUBS MORTGAGE TRUST 2011-LC3A B 144A	0		4	1FM	33,750,392	103.5350	38,049,065	36,750,000	36,123,021		344,768			5.512	6.585	MON	163,361	1,988,141	08/12/2011	08/10/2044
23305Y-AM-1	DBUBS MORTGAGE TRUST DBUBS 2011-LC3A D			4	2FM	10,566,875	103.4870	10,348,677	10,000,000	10,173,189		(83,189)			5.512	4.527	MON	44,452	540,991	06/17/2015	02/10/2022
23307C-AG-0	DBWF MORTGAGE TRUST DBWF 2016-85T C			4	1FM	6,475,654	103.6390	6,736,531	6,500,000	6,480,319		1,118			3.935	3.929	MON	20,627	250,964	12/09/2016	12/10/2036
23312V-AH-9	DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 AM			4	1FM	7,209,600	100.9880	7,069,183	7,000,000	7,143,207		(20,223)			3.041	2.706	MON	17,739	212,870	07/26/2016	09/10/2049
23312V-AJ-5	DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 B			4	1FM	8,754,422	100.9430	8,580,130	8,500,000	8,676,457		(23,810)			3.264	2.934	MON	23,120	277,440	07/26/2016	09/10/2049
23332U-CM-4	DSLA Mortgage Loan Trust SERIES 2005AR1 CLASS 2A1A	0		2	1FM	1,974,560	96.6890	1,975,033	2,042,660	1,974,854		293			2.264	2.554	MON	1,670	7,662	11/12/2019	02/19/2045
29425A-AG-8	CGCMT 2015-GC33 B CGCMT 2015-GC33 B			4	1FM	14,421,160	108.4910	15,188,729	14,000,000	14,219,738		(51,648)			4.725	4.239	MON	53,343	648,635	09/15/2015	09/10/2058
29429E-AH-4	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 AS			4	1FM	5,150,000	102.0060	5,100,289	5,000,000	5,102,014		(14,487)			3.075	2.739	MON	12,813	153,750	07/14/2016	07/10/2049
29429E-AJ-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 B			4	1FM	11,077,325	101.8520	10,954,207	10,755,000	10,978,226		(30,026)			3.377	3.047	MON	30,266	363,196	07/14/2016	07/10/2049
29429E-AK-7	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 C			4	1FM	9,779,190	102.4920	10,098,563	9,853,000	9,793,613		3,652			4.131	4.146	MON	32,624	398,026	07/14/2016	07/10/2049
30261Q-AM-5	FREMF MTGE TRUST FREMF 2013-K26 C			4	1FM	9,646,484	102.2990	10,229,916	10,000,000	9,799,191		44,265			3.721	4.219	MON	29,979	364,903	05/23/2016	12/25/2045
30262S-AR-9	FREMF 2015-K42-B FREMF 2015-K42 B			4	1FM	15,265,559	104.0750	15,454,073	14,849,000	15,042,715		(47,767)			3.983	3.548	MON	47,653	579,997	01/16/2015	01/25/2048
30262S-AS-7	FREMF 2015-K42-B FREMF 2015-K42 C			4	1FM	4,798,840	102.0840	5,104,202	5,000,000	4,864,984		15,028			3.983	5.035	MON	16,046	195,298	01/16/2015	01/25/2048
30287E-AG-5	FREMF MORTGAGE TRUST SERIES 2014K41 CLASS C			4	1FM	6,928,906	102.9340	7,205,372	7,000,000	6,931,636		1,421			3.963	3.927	MON	22,356	272,068	01/24/2018	11/25/2047
30290T-AQ-5	FREMF MORTGAGE TRUST FREMF 2012-K21 C			4	1FM	9,975,000	102.9090	10,290,940	10,000,000	9,956,781		(4,864)			4.068	3.986	MON	32,794	399,086	05/04/2016	07/25/2045
30290X-AQ-6	FREMF MTGE TRUST FREMF 2013-K24 C			4	1FM	9,696,875	101.9970	10,199,745	10,000,000	9,832,657		38,953			3.622	4.045	MON	29,178	355,166	05/09/2016	11/25/2045
30291K-AQ-3	FREMF MTGE TRUST FREMF 2013-K30 C			4	1FM	9,404,688	102.3830	10,238,348	10,000,000	9,667,418		76,789			3.667	4.582	MON	29,634	360,358	05/23/2016	06/25/2045
35563B-AL-4	FREMF MTGE TRUST FREMF 2014-K37 C			4	1FM	15,060,993	105.2830	15,702,976	14,915,000	14,984,129		(23,961)			4.715	4.474	MON	56,667	689,637	06/20/2016	01/25/2047
36192C-AN-5	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC10 C			4	2FM	11,563,137	103.1960	11,708,603	11,346,000	11,441,125		(32,782)			4.285	3.985	MON	40,515	486,176	11/12/2015	02/10/2046
36192H-AA-2	GS MORTGAGE SECURITIES TRUST GSMS 2012-ALOH A			4	1FM	13,885,859	102.2390	14,313,439	14,000,000	13,957,685		12,362			3.551	3.677	MON	41,428	497,140	08/06/2013	04/10/2034
36192K-AY-3	GSMS 2012-GCJ7 C GSMS 2012-GCJ7 C			4	1FM	15,755,310	104.9500	14,980,532	14,274,000	14,806,813		(232,726)			5.875	3.972	MON	67,631	823,323	11/06/2015	05/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 B			4	1FM	7,721,250	102.5040	8,200,334	8,000,000	7,892,709		32,175			3.747	4.248	MON	24,980	299,760	02/05/2014	11/10/2045
36192P-AG-1	GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 C			4	1FM	15,373,878	103.2310	15,484,692	15,000,000	15,112,383		(41,695)			4.448	4.182	MON	55,600	667,200	11/16/2012	11/10/2045
36192Q-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A			4	1FM	14,336,475	101.5140	15,754,977	15,520,000	15,100,774		131,981			3.007	4.014	MON	38,891	466,686	08/12/2013	12/10/2030
36192Q-AG-9	GS MTG SECURITIES TRUST GSMS 2012-TMSQ B			4	1FM	3,922,188	101.2150	4,048,596	4,000,000	3,961,871		10,963			3.409	3.750	MON	11,363	136,360	03/04/2016	12/10/2022
36192Q-AJ-3	GS MTG SECURITIES TRUST GSMS 2012-TMSQ C			4	1FM	4,035,281	100.9850	4,140,384	4,100,000	4,068,589		8,449			3.573	3.781	MON	11,815	143,747	12/09/2015	12/10/2030
36192Q-AL-8	GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D			4	1FM	5,802,656	100.9930	6,059,580	6,000,000	5,815,242		12,586			3.573	4.088	MON	17,290	158,280	03/08/2019	12/10/2030
36198F-AP-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 B			4	1FM	10,175,727	107.3330	10,733,262	10,000,000	10,077,964		(16,873)			4.904	4.662	MON	39,510	481,365	08/15/2013	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 C			4	1FM	38,119,168	105.2550	42,101,872	40,000,000	39,217,737		201,174			4.904	5.512	MON	158,041	1,925,460	08/15/2013	08/10/2046
36248E-AG-0	GS MTGE SEC TRUST GSMS 2010-C2 D			4	1FM	5,214,844	102.3040	5,115,183	5,000,000	5,025,170		(54,513)			5.352	4.147	MON	21,582	262,624	05/04/2016	12/10/2043
36248F-AQ-5	GS MORTGAGE SECURITIES TRUST GSMS 2011-GC3 D			4	1FM	9,095,947	103.4370	8,692,830	8,404,000	8,548,936		(121,964)			5.824	4.207	MON	39,474	480,304	06/11/2015	03/10/2044
36248G-AH-3	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 AS			4	1FM	17,903,250	107.7200	18,723,859	17,382,000	17,595,891		(55,897)			4.649	4.301	MON	67,341	808,089	11/14/2013	11/10/2046
36248G-AJ-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 B			4	1FM	17,547,697	108.8170	17,307,333	15,905,000	16,731,926		(186,127)			5.161	3.796	MON	68,405	820,857	09/09/2015	03/10/2024
36248G-AL-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 C			4	1FM	13,203,895	107.4520	12,943,653	12,046,000	12,600,188		(121,924)			5.488	4.193	MON	53,310	648,611	07/30/2014	11/10/2046
36250G-AT-2	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 AS			2	1FM	10,299,451	105.3570	10,535,651	10,000,000	10,169,862		(29,990)			3.777	3.435	MON	31,475	377,700	05/15/2015	05/01/2050
36250G-AU-9	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 B			2	1FM	20,598,682	104.7400	20,948,064	20,000,000	20,354,473		(57,523)			4.146	3.742	MON	66,801	813,602	05/15/2015	05/10/2050

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36250G-AW-5	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 C			2	1FM	14,573,507	103.4670	15,520,119	15,000,000	14,734,267		38,267			4.190	4.498	MON	50,651	616,801	09/29/2015	05/10/2050
36250H-AK-9	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B			4	1FM	14,419,481	104.1090	14,575,236	14,000,000	14,230,709		(40,346)			4.215	4.018	MON	49,175	590,100	11/21/2014	11/10/2047
36250S-AL-3	GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS C			4	1FM	5,024,964	109.5050	5,475,250	5,000,000	5,024,287		(636)			4.559	4.485	MON	18,383	223,692	07/18/2018	07/10/2051
36250W-AJ-9	GSMS 2015-590M GSMS 2015-590M C			4	1FM	20,003,200	102.8880	20,577,540	20,000,000	19,994,347		(3,679)			3.932	3.878	MON	63,423	771,651	10/23/2015	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 B			4	1FM	14,419,339	104.0250	14,563,564	14,000,000	14,234,277		(40,898)			3.980	3.645	MON	46,433	557,200	02/13/2015	02/10/2048
36251F-BD-7	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 C			4	1FM	13,321,747	103.3980	13,741,631	13,290,000	13,302,013		(4,093)			4.459	4.401	MON	47,797	582,428	10/22/2015	02/10/2048
36251P-AJ-3	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 B			4	2FM	10,299,425	103.2100	10,321,005	10,000,000	10,213,805		(27,231)			3.395	3.070	MON	28,292	339,500	09/22/2016	10/10/2049
36251P-AL-8	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C			4	3FM	7,408,605	102.2980	7,416,580	7,250,000	7,359,185		(16,253)			4.118	3.799	MON	24,130	293,301	09/23/2016	10/10/2049
36251P-AL-8	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C	0		4	3FM	2,042,826	102.2980	2,045,953	2,000,000	2,029,462		(4,398)			4.118	3.799	MON	6,657	80,911	09/22/2016	10/10/2049
36251P-AM-6	GS MORTGAGE SECURITIES TRST GS MORTGAGE SEC TRUST	0		4	4FM	711,815	88.2880	882,880	1,000,000	786,186		24,571			2.620	6.655	MON	2,183	26,200	09/22/2016	10/10/2049
36251X-AV-9	GS MORTGAGE SEC TRUST GSMS 2016-GS4 AS			4	1FM	7,209,910	105.4650	7,382,575	7,000,000	7,151,016		(19,740)			3.645	3.307	MON	21,263	255,150	11/16/2016	11/10/2049
36251X-AW-7	GS MORTGAGE SEC TRUST GSMS 2016-GS4 B			4	1FM	2,071,169	105.3700	2,118,984	2,011,000	2,058,096		(4,520)			3.819	3.472	MON	6,198	75,418	11/16/2016	11/10/2049
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C			4	1FM	5,838,329	103.6490	6,218,937	6,000,000	5,892,630		18,383			3.920	4.284	MON	18,998	231,077	01/23/2017	11/10/2049
36251X-BK-2	GS MORTGAGE SEC TRUST GSMS 2016-GS4	0		4	1FM	7,843,220	100.5600	8,163,863	8,118,400	7,972,801		60,749			3.557	4.396	MON	24,066	288,795	11/29/2016	10/10/2031
36252C-AJ-1	GS MTGE SEC TRUST GSMS 2017-485L C			4	1FM	6,701,113	104.7360	6,859,153	6,549,000	6,654,318		(16,439)			4.115	3.746	MON	21,731	264,390	02/03/2017	02/10/2037
36252H-AK-7	GSMS 2017-GS5 C GS MORTGAGE SEC TRUST	0		4	1FM	1,972,891	104.0340	2,080,688	2,000,000	1,976,640		2,446			4.299	4.514	MON	7,165	85,980	06/08/2018	03/10/2027
36252R-BC-2	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 B			4	1FM	3,018,363	104.4240	2,872,702	2,751,000	2,893,381		(29,122)			4.885	3.641	MON	11,199	134,386	06/02/2015	01/10/2047
36252S-BB-2	GS MORTGAGE SECURITIES TRUST SERIES 2019GC38 CLASS C			4	1FM	6,179,904	109.7780	6,586,681	6,000,000	6,171,067		(8,837)			4.761	4.421	MON	23,805	238,050	02/13/2019	02/10/2052
36252T-AY-1	GS MTGE SECURITIES TRUST GSMS 2016-GS2 C			4	1FM	8,474,372	108.0550	8,914,568	8,250,000	8,433,957		(12,812)			4.678	4.381	MON	31,124	378,723	05/17/2016	05/10/2049
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 B			4	1FM	22,835,423	105.7110	23,404,391	22,140,000	22,508,505		(79,658)			4.391	3.986	MON	81,014	972,167	07/22/2014	06/10/2047
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC24 AS			4	1FM	8,239,784	106.2530	8,500,277	8,000,000	8,120,329		(24,595)			4.162	3.817	MON	27,747	332,960	09/15/2014	09/10/2047
36253P-AJ-1	GS MTGE SECURITIES TRUST GS MTGE SECURITIES TRUST			4	2FM	10,299,795	105.7540	10,575,443	10,000,000	10,235,224		(26,233)			4.322	3.989	MON	36,017	432,200	05/19/2017	05/10/2050
36254C-BA-7	GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST	0		4	1FM	1,029,923	104.9000	1,048,999	1,000,000	1,023,505		(2,793)			3.884	3.539	MON	3,237	38,840	08/11/2017	08/10/2050
36254C-BB-5	GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST	0		4	1FM	2,059,886	104.6750	2,093,500	2,000,000	2,047,360		(5,561)			4.236	3.888	MON	7,060	84,720	08/11/2017	08/10/2050
36254K-AT-9	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B			4	1FM	3,531,172	106.2940	3,720,290	3,500,000	3,525,993		(2,934)			3.953	3.866	MON	11,530	138,355	03/14/2018	11/10/2050
36254K-AU-6	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C			4	1FM	9,131,086	105.9660	9,536,936	9,000,000	9,105,443		(13,013)			4.481	4.244	MON	32,525	395,749	03/16/2018	11/10/2050
36255N-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B			4	1FM	8,239,546	108.9460	8,715,702	8,000,000	8,229,556		(5,723)			4.321	4.118	MON	28,807	345,680	03/15/2018	03/10/2051
36255N-AZ-8	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS C			4	1FM	12,593,660	108.0270	13,503,364	12,500,000	12,589,484		(2,375)			4.509	4.335	MON	45,452	553,051	03/15/2018	03/10/2051
36256Q-AG-2	GS MORTGAGE SECURITIES TRUST SERIES 2019BOCA CLASS D	0		4	1FM	1,000,000	99.9700	999,704	1,000,000	1,000,000					3.740	4.265	MON	1,662	19,523	06/11/2019	06/15/2038
36257U-AR-8	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS B			4	1FM	6,179,994	101.8740	6,112,440	6,000,000	6,176,047		(3,947)			3.363	3.038	MON	16,815	50,444	09/16/2019	09/01/2052
36257X-AN-1	GS MORTGAGE SECURITIES TRUST SERIES 2019SOHO CLASS E	0		4	3FE	996,443	99.9130	999,133	1,000,000	997,124		681			3.614	4.343	MON	1,606	20,014	06/04/2019	06/15/2036
43300L-AN-0	HILTON USA TRUST HILTON USA TRUST	0		4	1FM	20,190,875	102.2100	25,552,595	25,000,000	21,161,879		390,670			4.333	7.028	MON	87,365	1,062,936	11/22/2016	11/22/2046
44421G-AG-8	HUDSON YARDS SERIES 201930HY CLASS C			4	1FM	7,187,682	102.3950	7,167,654	7,000,000	7,179,335		(8,347)			3.558	3.191	MON	20,085	102,433	06/24/2019	06/10/2037
44421L-AE-2	HUDSON YARDS HY 2016-10HY B			4	1FM	5,412,922	100.5530	5,279,014	5,250,000	5,361,599		(16,144)			3.076	2.670	MON	13,023	158,444	08/08/2016	08/10/2038
44421L-AG-7	HUDSON YARDS HY 2016-10HY C			4	1FM	10,050,153	99.1930	9,919,311	10,000,000	10,032,642		(6,102)			3.076	2.970	MON	24,805	301,798	08/08/2016	08/10/2038
44422P-BC-5	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 B7			4	1FM	8,413,032	100.3830	8,199,248	8,168,000	8,280,108		(34,503)			4.666	4.211	MON	31,760	381,119	11/05/2015	08/05/2034
44422P-BE-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 C7			4	1FM	41,191,193	99.0570	39,951,766	40,332,000	40,727,302		(125,231)			5.331	4.925	MON	173,394	2,109,627	11/05/2015	08/05/2034
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10			4	1FM	20,460,781	103.9100	20,262,493	19,500,000	20,177,856		(99,471)			4.155	3.537	MON	67,511	810,128	05/03/2017	08/05/2034
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT 2013-IRV C			4	1FM	13,224,552	100.9400	13,849,035	13,720,000	13,527,063		50,148			3.279	3.674	MON	25,395	441,404	05/28/2013	05/15/2048
46590L-BA-9	JPMDB COMM MTGE JPMDB COMM MTGE	0		4	1FM	1,458,995	101.9890	1,529,834	1,500,000	1,466,839		2,990			4.705	5.004	MON	5,692	69,447	03/17/2017	02/15/2027

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46590M-AV-2	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 AS			2	1FM	10,608,949	101.0340	10,406,484	10,300,000	10,504,256		(31,593)			3.056	2.703	MON	26,227	314,727	07/08/2016	08/15/2049
46590M-AW-0	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 B			2	1FM	5,767,994	101.9380	5,708,516	5,600,000	5,710,998		(17,280)			3.460	3.100	MON	16,144	193,732	07/08/2016	08/15/2049
46590R-AK-5	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 B			4	1FM	5,149,965	101.6860	5,084,302	5,000,000	5,105,825		(14,037)			3.397	3.062	MON	14,154	169,850	09/22/2016	08/15/2049
46590R-AL-3	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C			4	1FM	7,642,277	99.1720	7,933,726	8,000,000	7,707,140		30,577			3.601	4.099	MON	23,070	281,448	03/12/2018	08/15/2049
46590R-AL-3	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C	0		4	1FM	1,915,547	99.1720	1,983,432	2,000,000	1,929,377		7,372			3.601	4.099	MON	5,768	70,362	01/26/2018	08/15/2049
46590W-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018BCON CLASS D			4	2FE	4,471,191	101.6890	4,575,999	4,500,000	4,479,285		4,386			3.881	3.966	MON	14,084	171,354	01/26/2018	01/05/2031
46591A-BF-1	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS B			4	1FM	4,634,993	109.3460	4,920,592	4,500,000	4,616,525		(12,091)			4.522	4.294	MON	16,956	203,472	05/23/2018	06/15/2051
46591A-BG-9	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS C			4	2FM	5,041,195	108.1800	5,409,020	5,000,000	5,035,302		(3,949)			4.903	4.747	MON	19,769	240,545	05/23/2018	06/15/2051
46591E-AW-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B			4	1FM	5,664,967	103.3660	5,685,130	5,500,000	5,657,906		(7,061)			3.871	3.535	MON	17,742	106,452	06/12/2019	06/13/2052
46591E-AX-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C			4	1FM	5,452,149	98.8780	5,438,290	5,500,000	5,453,790		1,641			3.750	3.868	MON	17,188	103,125	06/12/2019	06/13/2052
46636D-AY-2	JPMCC 2011-C4 E JPMCC 2011-C4 E			4	1FM	5,399,609	103.6230	5,181,174	5,000,000	5,098,556		(72,418)			5.718	4.092	MON	23,056	280,597	06/25/2015	07/15/2046
46639E-AK-7	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 B			4	1FM	4,865,625	103.5080	5,175,423	5,000,000	4,945,020		14,817			3.812	4.191	MON	15,883	190,595	01/27/2014	12/15/2022
46639E-AL-5	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 C			4	1FM	17,310,320	103.7970	17,126,439	16,500,000	16,775,313		(97,459)			4.565	3.793	MON	60,743	735,433	04/27/2016	12/15/2047
46639E-AN-1	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 D			4	1FM	4,331,602	102.0480	4,516,641	4,426,000	4,372,742		12,682			4.565	4.828	MON	16,294	197,274	05/24/2016	12/15/2047
46639J-AK-6	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 C			4	1FM	21,943,367	103.3910	22,571,219	21,831,000	21,870,856		(27,259)			4.250	4.092	MON	74,826	911,054	09/10/2015	02/15/2023
46639J-AL-4	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 D			4	2FM	6,625,183	100.3800	7,065,777	7,039,000	6,827,117		51,139			4.250	5.142	MON	24,126	293,752	09/21/2015	12/15/2047
46639N-AW-1	JPMBB JPMBB 2013-C12 C			4	1FM	1,533,548	103.6980	1,507,472	1,453,708	1,498,213		(11,273)			4.237	3.282	MON	4,967	60,429	09/09/2016	07/15/2045
46640J-AX-5	JP MORGAN CHASE COMM MTGE JPMCC 2013-C13 C			4	1FM	8,273,776	103.8900	8,851,448	8,520,000	8,379,935		30,997			4.201	4.552	MON	28,864	348,183	05/18/2016	01/15/2046
46640L-AK-8	JPMBB COMMERCIAL MTG SECS JPMBB 2013-C14 C			4	2FM	16,245,214	104.5350	16,470,468	15,756,000	16,021,211		(65,008)			4.859	4.257	MON	61,736	740,071	01/25/2016	08/15/2046
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG JPMCC 2013-C16 C			4	1FM	10,164,824	107.4850	9,942,387	9,250,000	9,702,074		(102,388)			5.195	3.833	MON	38,752	471,504	04/01/2015	12/15/2046
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG JPMBB 2014-C18 C			2	1FM	13,408,726	104.9650	13,232,911	12,607,000	13,024,816		(81,484)			4.970	4.122	MON	50,535	615,475	10/09/2014	02/15/2047
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC JPMBB 2014-C22 AS			2	1FM	15,884,614	105.4500	16,262,507	15,422,000	15,647,052		(44,235)			4.110	3.618	MON	52,814	633,767	08/06/2014	09/15/2047
46643P-BK-5	JPMBB 2014-C25 JPMBB 2014-C25 B			4	1FM	11,329,934	105.8990	11,648,852	11,000,000	11,175,626		(32,749)			4.347	4.006	MON	39,849	478,192	11/04/2014	04/15/2025
46644K-AA-8	JPMORGAN CHASE COMM MTGE JPMCC 2015-FRR2 AK36			4	2FE	7,222,500	95.2310	8,570,796	9,000,000	7,795,139		210,512			2.205	5.370	MON	16,539	200,112	01/27/2017	12/27/2046
46644R-BD-6	JPMBB 2015-C29 AS JPMBB 2015-C29 AS			2	1FM	8,231,728	105.4420	8,426,961	7,992,000	8,131,045		(23,767)			3.917	3.573	MON	26,085	313,015	06/04/2015	05/15/2048
46645U-AY-3	JPMORGAN CHASE COMM MTGE JPMCC 2016-JP4 B			4	1FM	9,784,962	105.6830	10,039,888	9,500,000	9,708,962		(26,065)			4.053	3.714	MON	32,083	384,997	12/05/2016	12/15/2049
46645U-AZ-0	JPMORGAN CHASE COMM MTGE JPMCC 2016-JP4 C			4	1FM	6,727,305	98.9390	7,420,439	7,500,000	6,900,329		59,382			3.576	4.756	MON	21,494	262,334	12/05/2016	12/15/2049
46646R-AP-8	JPMDB COMM MTGE SEC JPMDB 2016-C4 B			4	1FM	6,179,994	103.1670	6,190,012	6,000,000	6,129,828		(16,699)			3.638	3.301	MON	18,190	218,280	10/31/2016	12/15/2049
46648K-BA-3	JPMDB COMMERCIAL MTGE SEC JPMDB COMMERCIAL MTGE SEC	0		4	1FM	1,021,760	103.9870	1,039,874	1,000,000	1,017,179		(2,261)			4.324	3.982	MON	3,487	42,428	10/13/2017	10/15/2027
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP A2			4	1FM	13,367,956	107.8800	14,069,714	13,042,000	13,234,085		(21,950)			3.985	3.782	MON	43,311	519,737	03/08/2013	02/15/2028
50184B-AJ-7	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP B			4	1FM	16,194,322	107.2350	16,839,089	15,703,000	16,006,899		(33,755)			4.336	4.066	MON	56,741	680,898	10/29/2015	02/15/2036
50184B-AL-2	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP C			4	1FM	1,236,000	106.0670	1,272,802	1,200,000	1,337,282		21,538			4.407	3.644	MON	4,407	52,884	12/09/2014	02/15/2036
553514-AJ-9	MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV B			4	1FM	7,841,876	101.0560	7,617,611	7,538,000	7,626,297		(33,590)			4.088	3.613	MON	25,679	308,153	11/06/2012	10/15/2030
553514-AL-4	MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV C			4	3FM	28,196,694	99.8600	27,839,872	27,879,000	27,942,744		(41,380)			4.428	4.225	MON	99,556	1,211,477	10/10/2012	10/15/2030
55352N-AJ-6	MSCG TRUST MSCCG 2015-ALDR B			4	1FM	11,803,586	99.7630	11,772,071	11,800,000	11,798,379		(1,785)			3.577	3.528	MON	34,041	414,165	05/19/2015	06/07/2035
55352N-AL-1	MSCG TRUST MSCCG 2015-ALDR C			4	1FM	14,917,385	98.1250	14,816,938	15,100,000	14,988,065		15,677			3.577	3.678	MON	43,560	529,990	05/19/2015	06/07/2035
55352N-AN-7	MSCG TRUST MSCCG 2015-ALDR D			4	1FM	2,867,157	93.3060	2,799,187	3,000,000	2,920,454		12,317			3.577	4.078	MON	8,654	105,296	05/19/2015	06/07/2035
556227-AE-6	MAD MAD 2015-11MD B			4	1FM	7,981,038	104.1730	8,333,815	8,000,000	7,985,677		703			3.673	3.654	MON	23,699	288,334	09/15/2015	09/10/2033
556227-AG-1	MAD MAD 2015-11MD C			4	1FM	26,173,200	103.3780	27,912,074	27,000,000	26,517,680		84,770			3.673	4.036	MON	79,983	973,126	09/15/2015	09/10/2033
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 B			4	1FM	20,598,340	104.4120	20,882,440	20,000,000	20,343,018		(58,005)			3.883	3.548	MON	64,717	776,600	04/10/2015	05/15/2046
61690F-AS-2	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 C			4	1FM	8,865,917	104.0440	9,066,391	8,714,000	8,793,696		(16,050)			4.376	4.099	MON	30,756	374,267	04/10/2015	05/15/2046
61690G-AJ-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C14 B			4	1FM	15,449,193	107.2330	16,084,913	15,000,000	15,224,340		(47,448)			4.909	4.472	MON	59,307	721,738	01/30/2014	02/15/2047
61690K-AK-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 C			2	2FM	25,154,570	103.1030	25,590,229	24,820,000	24,886,759		(37,335)			4.260	4.072	MON	85,268	1,036,524	09/09/2015	02/15/2046
61690K-AL-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 D			2	5FM	3,683,750	97.0780	3,883,129	4,000,000	3,809,727		47,033			4.376	5.741	MON	14,128	171,687	03/01/2017	02/15/2046

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61690Q-AG-4	MSBAM 2015-C AS MSBAM 2015-C23 AS			4	1FM	21,114,559	106.4610	21,824,544	20,500,000	20,853,988		(61,177)			4.004	3.659	MON	68,402	820,820	06/05/2015	07/15/2050
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B			4	1FM	3,604,702	102.7190	3,595,156	3,500,000	3,575,623		(9,665)			3.485	3.153	MON	10,165	121,975	11/04/2016	11/15/2049
61690Y-BZ-4	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 C			4	1FM	4,079,793	104.0130	4,217,745	4,055,000	4,068,746		(3,857)			4.035	3.878	MON	13,197	160,619	11/10/2017	11/15/2049
61691A-BN-2	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 AS			4	1FM	10,299,752	107.1200	10,712,000	10,000,000	10,186,261		(29,670)			4.114	3.765	MON	34,283	411,400	12/02/2015	12/15/2048
61691A-BP-7	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 B			4	1FM	25,747,953	104.9410	26,235,140	25,000,000	25,475,965		(71,321)			4.315	3.974	MON	89,896	1,078,750	12/02/2015	12/15/2048
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C			4	1FM	10,099,990	99.7490	10,074,690	10,100,000	10,093,908		(1,924)			2.817	2.813	MON	23,710	284,517	09/14/2016	09/13/2031
61691D-AJ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS C			4	1FM	10,754,631	106.7720	11,584,734	10,850,000	10,759,087		3,123			4.419	4.398	MON	38,662	470,390	07/26/2018	07/11/2040
61691D-AL-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS D			4	1FM	14,020,012	103.8670	15,102,266	14,540,000	14,046,726		18,651			4.419	4.703	MON	51,811	630,366	07/26/2018	07/11/2040
61691E-BD-6	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 AS			4	1FM	8,239,702	106.2500	8,500,031	8,000,000	8,173,339		(22,400)			3.778	3.438	MON	25,187	302,240	11/22/2016	12/15/2049
61691E-BE-4	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 B			4	1FM	7,209,806	105.9020	7,413,145	7,000,000	7,153,100		(19,188)			4.030	3.693	MON	23,508	282,100	11/22/2016	12/15/2049
61691E-BF-1	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 C			4	1FM	9,168,244	102.5460	9,741,917	9,500,000	9,236,396		23,237			4.285	4.629	MON	32,829	399,522	02/13/2018	12/15/2049
61691G-AW-0	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 B			4	1FM	7,724,768	104.6780	7,850,828	7,500,000	7,665,026		(20,479)			4.095	3.757	MON	25,594	307,125	12/06/2016	12/15/2049
61691G-AX-8	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 C			4	1FM	11,267,540	103.3700	11,887,589	11,500,000	11,308,268		16,368			4.435	4.622	MON	41,129	500,537	10/25/2018	12/15/2049
61691Q-AJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2018L1 CLASS B			4	1FM	5,149,543	112.0410	5,602,050	5,000,000	5,122,023		(10,899)			4.883	4.521	MON	19,679	239,493	10/15/2018	10/23/2051
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS			4	1FE	2,574,807	102.5440	2,563,600	2,500,000	2,573,893		(914)			3.490	3.160	MON	7,271	7,271	11/08/2019	11/15/2029
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B			4	1FE	6,659,247	102.3440	6,652,360	6,500,000	6,656,870		(2,378)			3.662	3.434	MON	19,834	19,834	11/08/2019	11/15/2029
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C			4	1FE	6,406,711	98.5000	6,402,500	6,500,000	6,407,227		515			3.662	3.885	MON	19,834	19,834	11/08/2019	11/15/2029
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST MSC 2011-C3 E			2	2FM	10,505,916	99.9580	9,937,815	9,942,000	10,132,874		(92,455)			5.419	4.331	MON	43,451	519,859	01/26/2017	07/15/2049
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 B			4	1FM	9,843,191	103.0500	9,848,463	9,557,000	9,635,247		(32,130)			3.930	3.579	MON	31,299	375,590	10/03/2012	11/15/2045
61761D-AH-5	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 C			4	1FM	8,450,000	103.8890	8,311,094	8,000,000	8,207,119		(64,933)			4.536	3.636	MON	30,240	362,880	04/27/2017	11/15/2045
61761D-AS-1	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 E			4	1FM	6,629,388	100.1400	6,879,645	6,870,000	6,735,801		32,216			4.761	5.280	MON	26,379	321,022	08/18/2016	11/15/2045
61761Q-AK-9	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 C			4	1FM	14,250,625	101.9300	14,265,116	13,995,000	14,044,190		(22,860)			4.192	3.974	MON	47,309	575,842	01/25/2016	12/15/2048
61761Q-AN-3	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 D			4	1FM	4,730,469	101.1940	5,059,719	5,000,000	4,859,067		30,444			4.192	4.916	MON	16,902	205,731	09/22/2014	05/15/2024
61762D-AG-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 D			4	1FM	1,221,809	101.7840	1,297,746	1,275,000	1,243,820		7,015			4.260	4.914	MON	4,380	53,317	08/22/2016	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B			4	1FM	259,025	102.7350	267,110	260,000	259,332		82			3.708	3.774	MON	803	9,641	01/15/2016	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 C			4	1FM	13,996,685	103.1030	14,390,070	13,957,000	13,970,014		(6,749)			4.172	4.078	MON	46,928	571,356	05/06/2016	05/15/2046
61762M-BC-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 D			4	1FM	11,099,273	98.9410	11,618,686	11,743,000	11,388,623		77,290			4.217	4.997	MON	39,939	486,029	09/16/2016	07/15/2046
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA			4	1FE	9,925,589	0.4590	1,819,068		1,772,311		(578,245)			0.236	4.195	MON	54,520	793,542	06/25/2013	07/15/2046
61762M-BZ-3	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 B			4	1FM	32,728,662	104.0030	35,361,037	34,000,000	33,466,484		125,786			4.217	4.635	MON	115,638	1,407,221	06/21/2013	07/15/2046
61762M-CB-5	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 C			4	1FM	8,712,365	102.4560	8,850,142	8,638,000	8,670,681		(10,808)			4.217	4.012	MON	29,379	357,517	03/02/2017	07/15/2046
61762T-AH-9	MORGAN STANLEY BAML TRUST MSBAM 2013-C11 B			4	2FM	30,088,267	105.8640	32,831,593	31,013,000	30,561,307		100,407			4.498	4.851	MON	112,512	1,369,368	08/01/2013	08/15/2046
61762T-AK-2	MORGAN STANLEY BAML TRUST MSBAM 2013-C11 C			4	4FM	18,011,218	99.9140	19,233,443	19,250,000	18,685,992		132,495			4.498	5.321	MON	69,837	849,977	02/05/2014	08/15/2046
61762X-AZ-0	MORGAN STANLEY BAML TRUST MSBAM 2013-C12 C			4	2FM	5,061,377	104.7380	5,098,665	4,868,000	4,985,716		(29,735)			4.925	4.138	MON	19,333	235,222	04/30/2018	10/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 B			4	1FM	6,694,756	106.5960	6,928,744	6,500,000	6,586,292		(20,900)			4.565	4.210	MON	24,727	296,725	03/26/2014	04/15/2047
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 C			4	1FM	22,883,006	106.9790	23,310,739	21,790,000	22,291,851		(120,421)			5.073	4.354	MON	89,147	1,084,917	07/28/2014	04/15/2047
61763M-AJ-9	MSBAM 2014-C16 MSBAM 2014-C16 B			4	1FM	23,173,511	105.7370	23,790,753	22,500,000	22,848,184		(82,524)			4.496	3.999	MON	81,315	990,040	06/05/2014	05/15/2024
61763X-AH-9	COMM MORTGAGE TRUST MSBAM 2014-C18 AS			4	1FM	6,603,222	106.5540	6,831,146	6,411,000	6,505,888		(20,026)			4.110	3.759	MON	21,958	263,492	09/18/2014	10/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014-C19 C			4	1FM	19,157,643	102.9630	20,424,168	19,836,500	19,430,599		59,509			4.000	4.431	MON	66,122	793,460	10/29/2015	06/15/2025
61764X-BM-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 B			4	1FM	16,737,125	103.6650	16,845,501	16,250,000	16,521,306		(47,559)			3.854	3.518	MON	52,190	626,275	02/13/2015	03/15/2048
61764X-BP-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 C			4	2FM	14,082,482	103.1460	14,344,064	13,906,500	13,994,973		(19,213)			4.291	4.078	MON	48,123	586,007	10/14/2015	03/15/2048
61765D-AX-6	MSC 2015-MS1 B MSC 2015-MS1 B			4	1FM	10,954,491	105.2290	11,575,176	11,000,000	10,967,751		2,562			4.165	4.162	MON	36,951	449,552	06/25/2015	05/15/2048
61765Y-AC-6	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ B			4	1FM	9,804,530	101.5530	10,155,271	10,000,000	9,868,530		16,751			3.954	4.146	MON	31,884	387,924	01/29/2016	12/10/2047
61765Y-AD-4	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ C			4	1FM	4,561,255	98.9520	4,947,597	5,000,000	4,711,911		39,943			3.954	5.046	MON	15,942	193,962	01/29/2016	12/10/2047
61766C-AK-5	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 B			2	1FM	10,299,325	109.3470	10,934,701	10,000,000	10,178,980		(31,985)			4.747	4.206	MON	38,281	459,989	02/19/2016	03/15/2049

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C			2	1FM	4,918,996	106.1200	5,302,826	4,997,000	4,941,835		2,442			4.763	4.737	MON	19,195	230,656	01/24/2018	03/15/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUST MSBAM 2016-C29 B			4	1FM	7,724,866	105.6640	7,924,805	7,500,000	7,650,527		(21,327)			4.039	3.698	MON	25,244	302,925	04/22/2016	05/15/2049
61766E-BK-0	MORGAN STANLEY BAML TRUST MSBAM 2016-C29 C			4	1FM	2,659,118	104.9510	2,833,669	2,700,000	2,668,910		2,649			4.907	5.035	MON	10,686	130,030	04/22/2016	05/15/2049
61766L-AC-3	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST	0		4	1FM	2,237,820	88.7830	3,180,903	3,582,803	2,629,172		114,507			3.000	8.794	MON	8,957	107,484	02/12/2016	01/15/2026
61766L-BX-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST	0		4	1FM	5,370,378	105.2970	6,189,777	5,878,378	5,526,098		44,192			4.782	5.851	MON	22,670	274,088	02/17/2016	01/15/2026
61766N-BF-1	MS BAML TRUST MSBAM 2016-C30 B			4	1FM	6,179,974	101.7500	6,105,022	6,000,000	6,124,567		(17,587)			3.307	2.962	MON	16,535	198,420	09/26/2016	09/15/2049
61766N-BG-9	MS BAML TRUST MSBAM 2016-C30 C			4	2FM	6,080,824	103.5200	6,211,223	6,000,000	6,049,625		(10,303)			4.261	4.012	MON	20,620	250,990	09/26/2016	09/15/2049
61766R-BD-7	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 B			4	1FM	6,179,754	105.1300	6,307,786	6,000,000	6,130,089		(16,459)			3.880	3.545	MON	19,400	232,800	10/25/2016	11/15/2049
61766R-BE-5	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 C			4	1FM	5,905,583	104.0440	6,242,645	6,000,000	5,919,872		4,673			4.457	4.545	MON	21,569	262,514	10/25/2016	11/15/2049
61767F-AJ-0	MORGAN STANLEY CAPITAL I TRST MORGAN STANLETY CAP I TRST	0		4	1FM	2,381,733	94.3230	2,806,240	2,975,124	2,541,024		51,030			3.500	6.244	MON	8,677	104,129	08/12/2016	08/15/2026
61767F-BE-0	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 B			4	1FM	7,209,776	101.9300	7,135,072	7,000,000	7,143,061		(20,568)			3.136	2.794	MON	18,293	219,520	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C			4	2FM	8,754,723	101.6480	8,640,064	8,500,000	8,674,699		(24,825)			3.691	3.344	MON	26,145	313,735	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C	0		4	2FM	3,736,928	101.6480	3,687,986	3,628,200	3,702,770		(10,596)			3.691	3.344	MON	11,160	133,917	08/12/2016	08/15/2049
61769J-BE-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS B			4	1FM	3,604,935	104.3190	3,651,165	3,500,000	3,603,494		(1,442)			3.902	3.700	MON	11,381	68,285	06/05/2019	06/15/2052
61769J-BF-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C			4	1FM	6,694,989	104.7870	6,811,155	6,500,000	6,692,371		(2,618)			4.154	3.949	MON	22,501	135,005	06/05/2019	06/15/2052
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B			4	1FM	5,149,642	103.6470	5,182,350	5,000,000	5,144,186		(5,456)			3.725	3.393	MON	15,521	77,604	07/15/2019	07/15/2052
61771M-BB-5	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS C			4	1FM	7,724,474	103.3110	7,748,325	7,500,000	7,716,419		(8,054)			4.128	3.793	MON	25,800	129,000	07/15/2019	07/15/2052
63874E-AJ-9	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B C			4	1FM	11,037,395	103.2320	11,179,990	10,830,000	10,988,307		(19,943)			4.193	3.909	MON	31,740	445,574	05/10/2017	04/09/2027
63874E-AL-4	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B D			4	1FM	4,935,810	101.2650	5,063,265	5,000,000	4,949,318		5,155			4.193	4.309	MON	14,654	205,713	05/10/2017	04/09/2027
68162M-AJ-1	OLYMPIC TOWER MTGE TRUST OT 2017-OT C			4	1FM	8,064,087	103.5410	8,097,943	7,821,000	8,006,311		(23,286)			4.077	3.645	MON	25,713	312,843	05/12/2017	05/10/2039
68162M-AL-6	OLYMPIC TOWER MTGE TRUST SERIES 2017OT CLASS D			4	1FM	11,422,959	103.2800	12,145,747	11,760,000	11,466,231		28,315			4.077	4.402	MON	38,663	470,405	10/09/2018	05/10/2039
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA B			4	1FM	23,359,492	102.1570	24,517,596	24,000,000	23,678,807		52,994			3.376	3.675	MON	67,520	810,240	06/11/2013	01/11/2037
74824D-AJ-9	QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA C			4	1FM	25,339,931	102.2450	27,268,779	26,670,000	25,995,728		110,969			3.590	4.092	MON	77,214	939,438	07/18/2013	01/11/2037
78413M-AE-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE A2B			4	1FM	10,071,289	103.1180	10,311,823	10,000,000	10,058,504		(2,986)			4.144	4.123	MON	34,533	414,400	05/20/2015	01/05/2035
78413M-AN-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE C			4	1FM	35,165,130	96.5860	33,805,062	35,000,000	35,129,416		(9,824)			4.534	4.454	MON	127,984	1,557,134	02/04/2015	01/05/2035
78413M-AQ-1	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE D			4	1FM	13,559,749	91.7190	13,757,898	15,000,000	13,746,162		51,032			4.534	5.305	MON	54,850	667,343	11/02/2017	01/05/2035
78662M-AB-2	Saganaw Receivables, LLC SERIES 20191A CLASS A	0		4	2PL	3,025,224	101.0250	3,056,237	3,025,224	3,025,224					5.125	5.260	MON	12,920	75,799	06/04/2019	12/01/2023
82510W-AJ-9	SHOPS AT CRYSTALS TRUST SHOPS 2016-CSTL C			4	1FM	10,137,380	100.2710	10,027,118	10,000,000	10,082,613		(17,271)			3.855	3.613	MON	31,093	378,292	06/24/2016	07/05/2036
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500 B			4	1FM	5,351,742	104.5680	5,489,827	5,250,000	5,308,367		(12,451)			3.963	3.641	MON	16,778	204,129	08/25/2016	10/10/2036
87264J-AJ-5	TMSQ 2014-1500 C TMSQ 2014-1500 C			4	1FM	4,039,844	103.4090	4,136,347	4,000,000	4,020,139		(4,819)			3.963	3.783	MON	12,783	155,526	06/03/2015	10/10/2036
87264J-AL-0	TMSQ 2014-1500 C TMSQ 2014-1500 D			4	1FM	9,046,055	101.6670	9,150,025	9,000,000	9,024,701		(6,965)			3.963	3.836	MON	28,762	349,935	06/30/2016	10/10/2036
90117P-AQ-8	1211 AVE OF AMERICAS TRUST 1211 AVE OF THE AMERICAS TRUST	0		4	1FM	1,942,992	101.7960	1,985,030	1,950,000	1,933,350		(4,339)			4.280	4.065	MON	6,731	81,893	12/04/2017	08/10/2035
90187L-AJ-8	PARK AVENUE TRUST PRKAV 2017-245P C			4	1FM	8,139,392	104.5510	8,364,053	8,000,000	8,106,727		(13,437)			3.779	3.524	MON	24,383	296,656	05/17/2017	06/05/2037
902055-AE-2	LIBERTY STREET TRUST LBTY 2016-225L C			4	1FM	17,251,763	108.3820	18,153,957	16,750,000	17,084,472		(45,600)			4.501	4.138	MON	62,826	753,918	02/17/2016	02/10/2036
90268T-AN-4	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 C			4	1FM	12,008,906	105.8270	11,640,944	11,000,000	11,272,723		(144,120)			6.252	4.743	MON	55,462	674,811	11/21/2013	01/10/2045
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E			4	5FM	4,275,000	100.5210	4,523,455	4,500,000	4,275,000		30,861	139,041		6.252	8.736	MON	22,689	276,059	11/18/2015	01/10/2045
90269G-AE-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 AS			4	1FM	8,517,656	103.3960	8,375,050	8,100,000	8,254,310		(44,239)			4.171	3.569	MON	28,154	337,851	06/07/2013	05/10/2045
90269G-AF-8	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 B			4	1FM	18,570,758	104.4730	17,705,044	16,947,000	17,383,380		(189,340)			4.822	3.613	MON	68,099	817,184	03/13/2013	05/10/2045
90269G-AL-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 C			4	1FM	5,295,117	105.2580	5,262,922	5,000,000	5,086,354		(39,835)			5.756	4.781	MON	23,210	281,361	01/09/2014	05/10/2045
90269P-AJ-0	UBS-BAMLL TRUST UBSBM 2012-WRM C			4	1FM	30,115,820	100.5440	30,163,152	30,000,000	29,998,138		(16,436)			4.379	4.288	MON	105,950	1,289,058	01/19/2017	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS			4	1FM	4,710,547	102.2530	5,112,646	5,000,000	4,889,978		33,196			3.317	4.116	MON	13,819	165,825	01/08/2014	12/10/2045
90270R-AE-4	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 XB			4	1FE	5,685,941	1.3780	1,855,812		1,861,771		(598,238)			0.539	3.512	MON	52,139	669,295	12/10/2012	12/10/2045

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90270R-AG-9	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 B			4	1FM	3,547,578	102.8960	3,601,351	3,500,000	3,513,908		(5,440)			3.718	3.569	MON	10,844	130,134	02/21/2013	12/10/2045
90270R-AJ-3	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 C			4	1FM	30,736,324	103.4000	31,020,117	30,000,000	30,257,422		(75,049)			4.474	4.140	MON	108,217	1,317,521	06/10/2013	12/10/2045
90270Y-AL-3	UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 C			4	2FM	10,294,897	102.2650	10,226,499	10,000,000	10,094,174		(31,910)			4.226	3.809	MON	34,019	413,376	02/19/2013	03/10/2046
90276C-AJ-0	UBS COMMERCIAL MTGE TRUST UBS COMM MTGE TRUST	0		4	1FM	2,265,981	104.7120	2,303,657	2,200,000	2,251,664		(6,185)			3.993	3.643	MON	7,321	87,846	07/31/2017	08/15/2027
90276C-AK-7	UBS COMMERCIAL MTGE TRUST UBS COMMERCIAL MTGE TRUST	0		4	2FM	2,265,827	102.9890	2,265,768	2,200,000	2,251,678		(6,115)			4.295	3.945	MON	7,874	94,490	07/31/2017	08/15/2027
90276E-AJ-6	UBS COMM MTGE TRUST UBS COMM MTGE TRUST			4	1FM	8,239,714	104.7730	8,381,809	8,000,000	8,184,042		(22,424)			4.036	3.688	MON	26,907	322,880	05/31/2017	06/15/2050
90276E-AK-3	UBS COMM MTGE TRUST UBS COMM MTGE TRUST			4	2FM	8,239,944	104.1820	8,334,532	8,000,000	8,184,621		(22,348)			4.440	4.088	MON	29,600	355,200	05/31/2017	06/15/2050
90276E-AK-3	UBS COMM MTGE TRUST UBS COMM MTGE TRUST	0		4	2FM	2,059,986	104.1820	2,083,633	2,000,000	2,046,155		(5,587)			4.440	4.088	MON	7,400	88,800	05/31/2017	06/15/2050
90276F-BA-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS B			4	1FM	5,149,979	109.7790	5,488,927	5,000,000	5,130,780		(12,673)			4.696	4.354	MON	19,565	234,780	05/23/2018	05/15/2051
90276F-BB-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS C			4	1FM	5,967,976	109.1840	6,551,031	6,000,000	5,968,351		(540)			5.260	5.240	MON	25,452	309,714	05/23/2018	05/15/2051
90276G-AX-0	UBS COMMERCIAL MTGE SERIES 2017C3 CLASS B			4	1FM	3,508,453	104.9430	3,777,948	3,600,000	3,510,844		2,095			4.092	4.322	MON	12,276	147,312	11/01/2018	08/15/2050
90276G-AY-8	UBS COMMERCIAL MTGE UBS COMMERCIAL MTGE			4	3FM	7,175,753	104.3540	7,304,799	7,000,000	7,151,931		(11,456)			4.458	4.158	MON	25,165	306,262	08/17/2017	08/15/2050
90276R-BK-3	UBS COMM MTGE TRUST UBS COMMERCIAL MTGE TRUST			4	1FM	7,025,302	104.4640	7,312,503	7,000,000	7,019,201		651			4.597	4.545	MON	25,978	316,109	09/29/2017	10/15/2027
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS C			4	1FM	5,113,594	104.1450	5,207,228	5,000,000	5,095,367		(9,107)			4.461	4.150	MON	17,987	218,912	11/01/2017	11/15/2050
90276V-AJ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C8 CLASS B			4	1FM	14,419,371	108.7250	15,221,545	14,000,000	14,354,550		(35,766)			4.567	4.248	MON	53,282	639,380	02/12/2018	02/15/2051
90276W-AW-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C7 CLASS B			4	1FM	11,074,744	106.7360	11,477,277	10,753,000	11,019,804		(27,859)			4.292	3.956	MON	38,460	461,519	12/20/2017	12/15/2050
90276X-AZ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C11 CLASS B			4	1FM	10,299,994	109.8920	10,989,215	10,000,000	10,262,936		(25,350)			4.713	4.181	MON	39,274	471,290	06/28/2018	07/15/2051
90278K-BD-2	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C14 CLASS AS			4	1FM	11,329,982	112.7280	12,400,080	11,000,000	11,301,243		(27,303)			4.749	4.408	MON	43,536	522,434	11/28/2018	12/15/2051
90278M-BE-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2019C17 CLASS B			4	1FM	7,209,993	99.7970	6,985,805	7,000,000	7,206,209		(3,784)			3.395	3.145	MON	19,805	39,611	09/26/2019	09/15/2029
90291J-BA-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C9 CLASS B			4	1FM	10,299,961	108.4480	10,844,840	10,000,000	10,255,864		(25,515)			4.570	4.231	MON	38,083	457,000	03/26/2018	03/15/2051
903442-AG-6	US 2018-USDC SERIES 2018USDC CLASS D			4	1FM	3,060,890	105.9430	3,178,290	3,000,000	3,058,547		(1,516)			4.642	4.358	MON	11,231	136,647	05/31/2018	08/10/2050
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA			4	1FE	10,057,551	4.1210	2,913,503		2,869,775		(1,146,505)			1.987	3.801	MON	107,277	1,341,305	09/14/2012	08/10/2049
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 B			4	1FM	34,911,996	104.5440	35,806,416	34,250,000	34,429,577		(75,123)			4.365	4.151	MON	124,584	1,495,013	08/02/2013	08/10/2049
90349G-AN-5	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 B			2	1FM	24,247,033	103.8310	25,013,006	24,090,000	24,122,087		(16,671)			3.875	3.827	MON	77,793	933,512	01/07/2014	04/10/2046
90349G-AQ-8	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 C			2	1FM	24,672,751	101.4120	25,353,050	25,000,000	24,829,893		35,730			4.175	4.315	MON	83,997	1,023,268	01/09/2014	04/10/2046
90349G-AS-4	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 D			2	2FM	7,365,870	96.9110	7,368,117	7,603,000	7,478,313		28,322			4.453	4.889	MON	27,306	332,333	07/14/2016	04/10/2046
90353D-BD-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS B			4	1FM	8,239,961	110.5480	8,843,840	8,000,000	8,232,445		(5,604)			4.788	4.579	MON	31,917	383,000	08/03/2018	07/15/2051
91830C-AL-2	VNDO 2012-6 VNDO 2012-6AVE D			4	1FM	5,197,250	100.8830	5,498,140	5,450,000	5,366,070		29,221			3.448	4.030	MON	15,156	184,404	03/16/2016	11/15/2030
91831U-AE-7	VNO MTGE TRUST VNDO 2016-350P C			4	1FM	4,516,505	105.6040	4,752,170	4,500,000	4,511,028		(2,223)			4.033	3.935	MON	14,635	178,057	12/14/2016	01/10/2035
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 B			4	1FM	22,806,378	105.1170	23,089,048	21,965,000	22,385,840		(96,441)			4.378	3.880	MON	80,136	961,628	05/30/2014	05/15/2024
92890F-AZ-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 C			4	1FM	13,264,203	100.9690	12,823,012	12,700,000	13,024,496		(72,057)			4.513	3.861	MON	47,763	573,151	09/06/2016	05/15/2047
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 B			4	1FM	14,061,238	106.0900	14,348,710	13,525,000	13,822,706		(56,354)			4.371	3.886	MON	49,265	591,178	09/14/2016	09/15/2057
92890N-AY-5	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2012-C10 C			4	3FM	10,249,730	103.2920	10,329,169	10,000,000	10,068,614		(28,980)			4.512	4.156	MON	36,374	443,465	11/30/2012	12/15/2045
92890P-AJ-3	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 C			4	1FM	7,170,488	102.0510	7,933,421	7,774,000	7,522,463		63,101			4.109	5.088	MON	25,763	313,536	06/26/2013	06/15/2046
92930R-AD-4	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 B			4	1FM	10,249,220	103.1270	10,312,704	10,000,000	10,068,591		(28,011)			3.840	3.551	MON	32,000	384,000	10/16/2012	11/15/2045
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA			4	1FE	6,464,616	4.3270	1,930,697		1,869,025		(718,622)			2.055	3.420	MON	70,519	1,085,177	10/18/2012	11/15/2045
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 D			4	3FM	12,330,010	99.4260	12,364,641	12,436,000	12,336,655		20,578			4.971	5.114	MON	49,856	605,318	03/08/2018	11/15/2045
92935J-AN-5	WF-RBS COMM MTG TRUST 2011-C2 WFRBS 2011-C2 D			4	1FM	10,876,342	101.8720	10,188,594	10,001,327	10,143,093		(167,203)			5.839	3.938	MON	47,104	573,047	09/02/2015	07/15/2021
92936C-AY-5	WF-RBS COMMERCIAL MTG TRUST WFRBS 2011-C4 E			4	2FM	7,799,368	100.0040	7,401,273	7,401,000	7,517,183		(61,062)			5.396	4.426	MON	32,255	392,237	07/20/2015	06/15/2044
92936J-AN-4	WF-RBS COMM MTG TRUST WFRBS 2011-C5 E			4	3FM	8,389,730	102.8060	7,916,027	7,700,000	7,915,012		(107,145)			5.860	4.227	MON	36,387	442,611	10/19/2016	11/15/2044

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92936Q-AS-7	WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 D			4	2FM	8,089,975	105.0890	8,003,098	7,615,521	7,779,631		(72,792)			5.767	4.622	MON	35,420	430,995	12/12/2016	04/15/2045
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 C			4	3FM	8,394,305	100.4720	7,948,329	7,911,000	8,117,193		(77,978)			4.968	3.802	MON	31,732	386,122	05/18/2016	06/15/2045
92936T-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 D			4	3FM	5,103,925	93.5220	5,006,218	5,353,000	5,133,802		14,400	348,571		4.968	6.391	MON	21,472	261,271	04/25/2016	06/15/2045
92936Y-AG-6	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 C			4	1FM	6,434,766	104.8030	6,288,162	6,000,000	6,193,165		(77,242)			5.048	3.554	MON	24,426	297,412	09/15/2016	08/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA			4	1FE	18,294,507	3.6100	5,508,908		5,377,115		(2,408,397)			1.972	3.633	MON	230,256	3,061,672	06/24/2013	08/15/2045
92936Y-AM-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XB			4	1FE	3,359,745	1.3640	909,407		906,588		(394,551)			0.737	3.958	MON	31,903	430,630	10/09/2012	08/15/2045
92936Y-AR-2	WF-RBS COMMERCIAL MTG TRUST SERIES 2012C8 CLASS E			4	1FM	2,391,797	101.5670	2,539,170	2,500,000	2,428,286		22,236			5.048	6.126	MON	10,178	123,922	04/25/2018	08/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B			4	1FM	928,789	102.9810	1,029,806	1,000,000	972,817		7,710			3.714	4.668	MON	3,095	37,140	07/15/2013	03/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 C			4	1FM	13,477,685	103.2670	13,600,278	13,170,000	13,280,936		(37,292)			4.347	3.946	MON	46,148	561,879	12/03/2015	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D			4	1FM	7,129,261	101.5780	7,599,044	7,481,000	7,312,129		39,602			4.403	4.996	MON	26,563	323,356	02/21/2018	03/15/2045
92937F-AG-6	WF-RBS COMM MTG TRUST WFRBS 2013-C12 B			4	1FM	5,305,909	103.4020	5,454,470	5,275,000	5,286,040		(5,554)			3.863	3.772	MON	16,981	203,773	09/09/2015	03/15/2048
92937F-AH-4	WF-RBS COMM MTG TRUST WFRBS 2013-C12 C			4	1FM	29,080,220	103.6080	29,388,463	28,365,000	28,610,308		(92,879)			4.471	4.074	MON	102,337	1,246,251	04/15/2014	03/15/2048
92937F-AU-5	WF-RBS COMM MTG TRUST WFRBS 2013-C12 D			4	1FM	6,303,453	100.8750	6,960,409	6,900,000	6,579,390		69,647			4.546	5.856	MON	25,325	308,335	02/17/2016	03/15/2048
92937U-AH-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C13 C			4	1FM	10,057,531	102.1580	10,716,336	10,490,000	10,307,372		44,212			3.910	4.455	MON	34,180	410,159	07/24/2013	05/15/2045
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA			2	1FE	4,771,031	1.2750	1,403,308		1,450,048		(461,822)			0.581	4.009	MON	39,598	852,473	08/07/2013	08/15/2046
92938C-AH-0	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 B			2	1FM	7,198,832	106.2850	7,652,533	7,200,000	7,191,169		(1,440)			4.643	4.566	MON	26,962	326,918	01/08/2014	08/15/2046
92938J-AK-8	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 B			4	1FM	18,517,905	108.8820	19,551,968	17,957,000	18,322,679		(54,139)			4.897	4.453	MON	70,916	863,041	11/22/2013	03/15/2046
92938J-AL-6	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 C			4	1FM	12,059,758	106.8390	12,374,130	11,582,000	11,891,775		(52,339)			4.897	4.273	MON	45,740	556,649	05/01/2014	11/15/2023
92938V-AT-2	WF-RBS COMM MTG TRUST WFRBS 2014-C19 B			2	1FM	10,367,274	106.9290	10,762,357	10,065,000	10,199,055		(32,376)			4.723	4.367	MON	39,614	475,370	09/25/2015	03/15/2047
92938V-AU-9	WF-RBS COMM MTG TRUST WFRBS 2014-C19 C			2	1FM	10,428,906	105.4370	10,543,674	10,000,000	10,290,022		(32,791)			4.646	4.218	MON	38,717	464,600	07/14/2015	03/15/2047
92939F-AX-7	WF-RBS COMM MTG TRUST WFRBS 2014-C21 B			4	1FM	6,694,519	105.1180	6,832,659	6,500,000	6,592,853		(20,489)			4.213	3.861	MON	22,820	273,845	07/18/2014	08/15/2047
92939G-AJ-6	WFLD MORTGAGE TRUST WFLD 2014-MONT C			4	2FM	5,949,958	100.6260	6,053,641	6,016,000	5,975,996		6,181			3.880	3.977	MON	18,824	229,026	08/07/2014	08/10/2024
92939H-BA-2	COMM MORTGAGE TRUST WFRBS 2014-C23 AS			4	1FM	10,299,760	107.4710	10,747,093	10,000,000	10,149,161		(31,048)			4.210	3.860	MON	35,083	421,000	09/18/2014	10/15/2024
92939H-BC-8	COMM MORTGAGE TRUST WFRBS 2014-C23 C			4	1FM	3,290,760	102.7740	3,416,219	3,324,000	3,295,765		2,114			3.997	4.026	MON	10,667	130,044	01/31/2017	10/15/2057
92939K-BR-8	WF-RBS COMM MTG TRUST WFRBS 2014-C24 B			4	2FM	6,550,374	103.5860	6,588,068	6,360,000	6,461,572		(18,740)			4.204	3.866	MON	22,281	267,374	10/24/2014	11/15/2047
92939L-AH-9	WF-RBS COMM MTG TRUST WFRBS 2014-C25 B			4	1FM	3,693,555	105.4270	3,763,749	3,570,000	3,642,001		(12,832)			4.236	3.817	MON	12,602	151,225	09/22/2015	11/15/2047
92939L-AJ-5	WF-RBS COMM MTG TRUST WFRBS 2014-C25 C			4	1FM	3,740,686	103.2980	3,674,317	3,557,000	3,659,026		(18,841)			4.461	3.773	MON	12,800	155,600	04/22/2015	11/15/2047
92939V-AG-9	JPMDB COMM MTGE SEC JPMDB 2015-WPG C			4	1FM	13,068,555	95.3680	12,397,862	13,000,000	13,043,510		(8,310)			3.633	3.522	MON	38,090	463,428	07/07/2016	06/05/2035
949456-AA-5	Welk Resorts LLC SERIES 2013AA CLASS A	0		2	1FE	1,108,210	99.9810	1,108,839	1,109,050	1,108,292		83			3.100	3.182	MON	1,528	11,460	08/29/2019	03/15/2029
949456-AB-3	Welk Resorts LLC SERIES 2013AA CLASS B	0		2	2FE	1,372,280	100.0890	1,370,895	1,369,677	1,372,024		(255)			3.960	3.836	MON	2,411	18,080	08/29/2019	03/15/2029
94988H-AF-8	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 B			4	1FM	13,324,948	104.0680	13,528,821	13,000,000	13,086,314		(36,929)			4.142	3.851	MON	44,872	538,460	09/19/2012	10/15/2045
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 C			4	1FM	19,211,758	104.8450	19,876,449	18,958,000	19,014,268		(31,037)			4.693	4.546	MON	74,142	889,699	02/17/2016	10/15/2045
94988H-AM-3	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 XB			4	1FE	4,564,498	1.1350	1,340,299		1,303,618		(518,622)			0.578	4.932	MON	41,296	578,836	09/21/2012	10/15/2045
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 D			4	1FM	3,418,060	103.8990	3,554,395	3,421,000	3,414,618		(607)			4.913	4.866	MON	13,556	165,082	09/22/2014	10/15/2045
94988L-AG-7	WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B B			4	1FM	32,919,141	99.8590	34,950,552	35,000,000	34,878,127		336,766			2.800	3.774	MON	79,030	961,532	08/14/2013	03/18/2028
94988L-AL-6	WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B D			4	1FM	3,464,160	99.8000	3,576,822	3,584,000	3,573,524		25,367			2.800	3.507	MON	8,093	98,461	06/05/2015	03/18/2028
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014-LC18 C			4	1FM	12,000,808	103.1930	12,384,203	12,001,000	11,992,577		(1,785)			4.193	4.210	MON	41,933	503,202	12/12/2014	12/15/2047
94989C-BC-4	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 B			4	1FM	10,299,800	102.8060	10,280,602	10,000,000	10,165,929		(29,259)			3.783	3.448	MON	31,525	378,300	02/04/2015	02/15/2048
94989C-BD-2	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 C			4	1FM	14,999,145	103.3570	15,503,568	15,000,000	14,989,586		(2,108)			4.071	4.087	MON	50,888	610,650	02/04/2015	02/15/2048
94989D-BB-4	WELLS FARGO COMM MTG TRUST WFCM 2015-C27 B			4	1FM	8,239,792	105.2920	8,423,354	8,000,000	8,135,316		(23,130)			4.139	3.313	MON	27,593	331,120	03/03/2015	02/15/2048
94989H-BJ-8	WFCM 2015-NXS1 C WFCM 2015-NXS1 C			4	1FM	7,995,359	102.4780	8,198,243	8,000,000	7,992,223		(637)			3.848	3.869	MON	25,653	307,840	09/13/2016	05/15/2048
94989J-BE-5	WELLS FARGO COMM MTG TRUST WFCM 2015-C28 B			4	1FM	18,324,900	104.5700	18,822,605	18,000,000	18,169,961		(35,582)			4.250	3.973	MON	61,694	751,518	05/13/2015	05/15/2048
94989J-BF-2	WELLS FARGO COMM MTG TRUST WFCM 2015-C28 C			4	1FM	11,783,472	101.8610	12,223,282	12,000,000	11,849,574		15,789			4.250	4.408	MON	41,129	501,012	05/13/2015	05/15/2048
94989M-AK-5	WFCM 2015-NXS2 B WFCM 2015-NXS2 B			4	1FM	16,405,575	107.2340	17,317,196	16,149,000	16,365,957		(13,406)			4.456	4.227	MON	58,041	697,019	06/30/2015	07/15/2058
94989N-BK-2	WFCM 2015-C30 B WFCM 2015-C30 B			4	1FM	7,214,375	107.0330	7,492,277	7,000,000	7,130,946		(20,504)			4.400	4.052	MON	25,667	308,000	09/28/2015	09/15/2048
94989Q-BA-7	WFCM 2015-SG1 B WFCM 2015-SG1 B			4	1FM	34,604,536	107.8200	36,411,767	33,771,000	34,241,836		(81,517)			4.623	4.262	MON	125,917	1,530,155	08/18/2015	12/15/2047
94989T-BE-3	WFCM WFCM 2015-LC22 B			4	1FM	8,227,624	108.6270	8,690,194	8,000,000	8,116,375		(28,665)			4.685	4.221	MON	30,226	368,442	09/15/2015	09/15/2058
94989Y-BE-2	WELLS FARGO COMM MTGE TRST WFCM 2016-C32 B			4	1FM	14,834,505	110.1390	16,520,825	15,000,000	14,859,757		8,082			4.877	4.921	MON	59,025	718,120	02/03/2016	01/15/2059

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000A-AZ-0	WFCM 2015-P2 WFCM 2015-P2 B			4	1FM	7,606,476	106.4950	7,864,635	7,385,000	7,526,137		(21,158)			4.255	3.913	MON	26,186	314,232	12/08/2015	12/15/2048
95000F-AV-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 AS			4	1FM	9,573,748	101.9650	9,477,624	9,295,000	9,484,981		(26,811)			3.184	2.847	MON	24,663	295,953	07/15/2016	07/15/2048
95000F-AY-2	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 B			4	1FM	13,508,214	102.4630	13,437,995	13,115,000	13,386,918		(36,747)			3.438	3.105	MON	37,574	450,894	07/15/2016	07/15/2048
95000F-AZ-9	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 C			4	1FM	19,586,647	103.4710	20,266,920	19,587,000	19,577,716		(2,740)			4.176	4.193	MON	68,163	817,953	07/15/2016	07/15/2048
95000G-AJ-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK! D	0		2	1FM	2,006,920	83.6440	2,091,106	2,500,000	2,142,919		43,049			3.000	5.627	MON	6,250	75,000	08/04/2016	08/15/2049
95000G-BD-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 B			2	1FM	7,467,217	99.4430	7,209,645	7,250,000	7,400,238		(20,498)			2.967	2.637	MON	17,926	215,108	08/04/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C			2	1FM	13,495,254	94.0950	12,702,829	13,500,000	13,491,791		(1,063)			3.071	3.080	MON	34,549	414,585	08/05/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C	0		2	1FM	2,499,903	94.0950	2,352,376	2,500,000	2,499,024		(270)			3.071	3.080	MON	6,398	76,775	08/04/2016	08/15/2049
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B			4	1FM	11,770,373	103.5230	11,905,139	11,500,000	11,688,662		(25,842)			3.621	3.356	MON	34,701	416,415	04/24/2017	10/15/2049
95000H-BM-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 C			4	1FM	7,591,575	106.7390	8,005,403	7,500,000	7,556,219		(11,940)			4.614	4.369	MON	27,905	339,521	09/14/2016	10/15/2049
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 AS			4	1FM	10,299,580	106.7550	10,675,465	10,000,000	10,198,990		(34,446)			4.097	3.627	MON	32,913	401,172	11/22/2016	12/15/2059
95000J-BA-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 B			4	1FM	7,190,490	108.8880	7,682,070	7,055,000	7,141,519		(16,968)			4.566	4.230	MON	25,977	316,114	04/10/2017	12/15/2059
95000K-BG-9	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 B			4	1FM	8,239,992	104.5460	8,363,672	8,000,000	8,168,130		(23,193)			3.811	3.463	MON	25,407	304,880	09/29/2016	11/15/2049
95000K-BH-7	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 C			4	1FM	5,004,415	105.2090	5,260,430	5,000,000	5,007,553		445			4.457	4.420	MON	17,972	218,598	09/29/2016	11/15/2049
95000L-BE-2	WFCM 2016 WFCM 2016-C33 B			4	1FM	15,449,040	108.6500	16,297,565	15,000,000	15,301,310		(42,154)			4.506	4.164	MON	56,325	675,900	03/18/2016	03/15/2059
95000L-BF-9	WFCM 2016 WFCM 2016-C33 C			4	1FM	7,443,095	102.2670	8,692,698	8,500,000	7,754,741		89,248			3.896	5.509	MON	27,597	331,160	04/05/2016	03/15/2059
95000M-BU-4	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 B			2	1FM	6,694,773	104.1650	6,770,738	6,500,000	6,640,074		(17,919)			3.671	3.337	MON	19,885	238,615	10/21/2016	11/15/2059
95000M-BV-2	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 C			2	1FM	5,423,908	103.3900	5,686,458	5,500,000	5,436,274		3,609			4.325	4.409	MON	19,186	233,493	10/21/2016	11/15/2059
95000P-AK-0	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 B			4	1FM	6,694,844	108.8070	7,072,439	6,500,000	6,641,997		(18,813)			4.465	4.043	MON	23,378	284,657	12/12/2016	12/15/2049
95000P-AL-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 C			4	1FM	7,865,270	106.2720	8,501,788	8,000,000	7,892,587		8,672			4.640	4.788	MON	29,940	364,348	01/31/2017	12/15/2049
95000T-BX-3	WFCM 2017-RB1 B WFCM 2017-RB1 B			4	1FM	10,299,370	106.6960	10,669,642	10,000,000	10,227,241		(27,048)			4.039	3.702	MON	33,658	403,900	03/22/2017	03/15/2050
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C41 CLASS C			4	2FM	6,118,182	105.8050	6,348,320	6,000,000	6,096,773		(10,491)			4.660	4.140	MON	22,548	274,380	11/17/2017	11/15/2050
95001F-BD-6	WELLS FARGO COMM MTGE TRUST WFCM 2017-RC1 C			4	3FM	8,314,071	105.1020	8,483,815	8,072,000	8,255,833		(21,606)			4.591	4.251	MON	30,882	370,586	02/28/2017	01/15/2060
95001M-AL-4	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FM	5,999,652	101.4290	6,085,766	6,000,000	5,998,311		(782)			3.903	3.916	MON	19,515	234,180	06/27/2017	07/15/2050
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA			4	1FE	3,976,223	6.9870	3,840,800		3,936,867		(36,614)			1.123	11.084	MON	43,657	564,312	12/10/2018	01/15/2052
95001R-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS B			4	1FM	8,239,888	112.8200	9,025,630	8,000,000	8,234,165		(5,461)			4.904	4.697	MON	32,693	392,320	12/10/2018	01/15/2052
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B			4	1FM	3,089,886	104.7020	3,141,060	3,000,000	3,086,305		(3,581)			3.836	3.501	MON	9,590	47,950	06/21/2019	06/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS			4	1FM	4,119,928	102.5380	4,101,520	4,000,000	4,119,125		(803)			3.449	3.118	MON	11,497		11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B			4	1FE	6,694,935	102.5440	6,665,360	6,500,000	6,693,639		(1,296)			3.671	3.338	MON	19,885		11/08/2019	12/15/2052
95002B-AJ-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C53 CLASS B			4	1FM	6,179,652	101.6780	6,100,657	6,000,000	6,177,326		(2,326)			3.514	3.179	MON	17,570	17,570	10/22/2019	10/15/2052
95002D-BU-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS B			4	1FM	9,269,550	112.5550	10,129,950	9,000,000	9,217,132		(19,479)			4.854	4.583	MON	36,405	436,860	10/09/2018	09/15/2061
95002D-BX-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS C			4	1FM	4,992,500	107.3810	5,369,050	5,000,000	4,976,102		61			5.101	5.126	MON	20,567	250,258	10/09/2018	09/15/2061
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA			4	1FE	5,987,688	11.7740	5,786,134	49,145,064	6,347,832		360,145			1.769	36.098	MON	66,507	278,109	08/06/2019	08/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B			2	1FM	5,664,791	100.6180	5,533,990	5,500,000	5,659,684		(5,107)			3.375	3.046	MON	15,469	61,875	08/06/2019	08/15/2052
95002M-BC-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C			2	1FM	6,499,922	98.0460	6,372,990	6,500,000	6,499,661		(261)			3.561	3.572	MON	19,289	77,155	08/05/2019	08/15/2052
96221Q-AK-9	WFRBS 2013-C18 C WFRBS 2013-C18 C			4	1FM	5,205,469	106.4390	5,321,947	5,000,000	5,106,938		(20,957)			4.847	4.282	MON	19,548	238,006	06/03/2014	12/15/2046
033296-AJ-3	Anchorage Credit Funding Ltd. SERIES 20151A CLASS BRV	0	D	2	1FE	1,000,000	100.0410	1,000,411	1,000,000	1,000,000					4.650	4.651	JJ	19,633		07/01/2019	07/28/2037
25255A-AA-4	Diameter Credit Funding I SERIES 20191A CLASS A	0	D	4	1FE	4,000,000	102.8440	4,113,760	4,000,000	4,000,000					4.600	4.607	JJ	107,844		05/01/2019	07/25/2037

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25255A-AB-2	Diameter Credit Funding I SERIES 20191A CLASS B	0	D	4	1FE	2,000,000	101.9850	2,039,696	2,000,000	2,000,000					5.200	5.207	JJ	60,956		05/01/2019	07/25/2037
38176E-AG-2	Golub Capital Partners CLO 40B SERIES 201940A CLASS C	0	D	4	1FE	1,006,309	100.6280	1,006,275	1,000,000	1,006,283		(26)			4.678	4.593	JAJO	8,855		12/19/2019	01/25/2032
46645J-AF-9	JPMBB JPMBB 2015-C33 AS		C	4	1FM	17,911,198	106.2810	18,599,149	17,500,000	17,759,836		(39,200)			4.023	3.762	MON	58,663	703,955	11/17/2015	12/15/2048
46645J-AG-7	JPMBB JPMBB 2015-C33 B		C	4	1FM	7,724,948	106.0300	7,952,255	7,500,000	7,643,499		(21,148)			4.274	3.937	MON	26,713	320,550	11/17/2015	12/15/2048
55316L-AE-6	mmcf clo, llc SERIES 20192A CLASS B	0	D	4	1FE	1,000,000	99.2770	992,773	1,000,000	1,000,000					5.436	4.732	JAJO	11,778	23,759	04/26/2019	04/15/2029
61767C-AZ-1	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 B		D	4	1FM	9,269,465	107.2240	9,650,203	9,000,000	9,206,521		(24,575)			4.105	3.764	MON	30,788	369,450	05/04/2017	05/15/2050
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C		D	4	2FM	6,414,489	105.5430	6,619,658	6,272,000	6,383,499		(12,962)			4.558	4.301	MON	23,822	285,872	04/17/2018	05/15/2050
69122D-AC-3	Owl Rock CLO I, LTD. SERIES 20191A CLASS B	0	D	2	1FE	1,500,000	99.4840	1,492,244	1,500,000	1,500,000					4.599	3.978	FMAN	8,040	38,541	04/25/2019	05/20/2031
87241E-AJ-4	TCW CLO 2019-1 AMR, LTD. SERIES 20191A CLASS C	0	D	4	1FE	1,007,515	100.7470	1,007,460	1,000,000	1,007,472		(52)			4.999	4.850	FMAN	6,540		12/19/2019	02/15/2029
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,258,069,298	XXX	5,352,246,301	5,218,682,272	5,173,984,139		(13,481,858)	487,612		XXX	XXX	XXX	18,800,409	220,327,767	XXX	XXX
BANOJQ-MC-4	CRG ISSUER CRG-17-1 CRG 2017-1 A	0		4	1Z	2,500,000	99.7500	2,493,750	2,500,000	2,500,000					4.500	4.658	JAJO	25,938	117,500	07/19/2017	01/10/2024
BANOVU-VQ-0	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST -A	0		4	1Z	2,375,190	100.0000	2,394,830	2,394,830	2,375,107		(84)			5.347	5.624	MON	10,671	17,370	12/18/2019	01/01/2025
BANOVU-VR-8	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST B	0		4	2Z	459,684	100.0000	463,485	463,485	459,721		37			5.697	6.435	MON	2,200	3,786	12/18/2019	01/01/2025
BANOVU-VS-6	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC 1/1/25 C	0		4	3Z	229,357	100.0000	231,257	231,257	229,448		91			6.447	7.384	MON	1,242	2,118	12/18/2019	01/01/2025
BANOHN-QA-3	ICON BRAND HOLDINGS ICON BRAND HOLDINGS LLC	0		4	2Z	7,200,000	90.0000	7,200,000	8,000,000	7,970,238		378,727			5.466	12.123	JAJO	87,454	488,347	08/14/2017	01/20/2043
BANOVX-YU-2	PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F	0		4	1Z	105,171,195	100.0000	105,171,195	105,171,195	105,171,195					3.434	3.448	JAJO	611,873		12/11/2019	12/31/2049
BANOVX-YV-0	PK AIR FINANCE 2019 PK AIR FINANCE 2019 C-F	0		4	2Z	14,152,142	100.0000	14,152,142	14,152,142	14,152,142					4.434	4.457	JAJO	106,315		12/11/2019	12/31/2049
BANOVX-DE-1	PK AIR FINANCE 2019 PK AIR FINANCE 2019 DB-F	0		4	3Z	9,233,530	100.0000	9,233,530	9,233,530	9,233,530					6.434	6.484	JAJO	100,657		12/11/2019	12/31/2049
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	7,320,021	107.9780	7,552,091	6,994,096	7,139,164		(16,588)			5.740	5.187	JJ	185,118	401,461	07/22/2010	01/15/2028
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	4,662,950	115.6190	5,780,931	5,000,000	4,746,910		11,466			5.870	6.436	JJ	135,336	293,500	07/22/2010	01/15/2038
00164T-AC-2	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	8,837,900	120.6140	12,061,415	10,000,000	8,940,885		14,257			5.940	6.811	JJ	273,900	594,000	07/22/2010	01/15/2053
00432C-DK-4	Access Group Inc 2007-A Class B	0		2	2FE	3,916,220	95.6970	4,422,063	4,620,909	4,069,496		16,846			2.460	6.460	FMAN	11,681	142,296	09/22/2015	02/25/2037
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS A	0		2	1FE	2,458,924	103.9040	2,554,996	2,458,998	2,458,934		9			4.810	4.859	MON	5,257	118,277	10/19/2018	11/15/2048
006346-AU-4	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS B	0		2	2FE	999,997	103.5160	1,035,164	1,000,000	999,997					5.653	5.720	MON	2,512	56,530	10/19/2018	11/15/2048
023767-AA-4	AMERICAN AIRLINES AAL 5 1/4 01/31/21			4	1FE	2,521,492	102.5030	2,584,608	2,521,492	2,521,492					5.250	5.250	JJ	55,525	132,378	01/20/2011	01/31/2021
02666B-AD-8	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		4	1FE	4,249,852	107.4370	4,566,071	4,250,000	4,246,090		(814)			5.036	5.062	MON	17,836	214,030	09/11/2015	10/17/2025
02666B-AG-1	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		4	2Z	1	0.0010	69							0.000	0.000	MON			09/11/2015	10/17/2052
03066D-AG-1	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC	0		2	1FE	1,999,421	101.1340	2,022,684	2,000,000	1,999,806		199			3.650	3.689	MON	4,664	73,000	04/05/2016	05/09/2022
04015U-AL-2	ARES CLO LTD ARES 2015-38A DR			2	2FE	13,700,000	94.0900	12,890,278	13,700,000	13,700,000					4.466	4.611	JAJO	122,365	695,933	02/20/2018	04/20/2030
04015W-AW-4	ARES CLO LTD ARES 2016-39A CR			2	1FE	8,000,000	101.0720	8,085,793	8,000,000	8,000,000					4.703	4.813	JAJO	78,388	209,410	03/15/2019	04/18/2031
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50			4	1FE	45,853,810	124.3820	47,412,484	38,118,436	45,263,827		(178,035)			5.524	4.050	JD	93,585	2,105,662	07/21/2016	06/15/2050
04365A-AF-5	Ascentium Equipment Receivable SERIES 20181A CLASS D			2	2FE	2,125,715	102.6130	2,181,546	2,126,000	2,125,807		46			3.990	4.028	MON	4,713	84,827	04/18/2018	12/11/2023
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D			2	2FE	999,745	101.2720	1,012,723	1,000,000	999,907		61			3.800	3.837	MON	2,217	38,000	04/26/2017	01/10/2024
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50			4	1FE	22,056,221	114.1210	26,683,918	23,382,069	22,265,500		26,586			5.343	5.772	JD	104,109	1,249,304	09/16/2010	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51			4	1FE	5,082,607	124.5580	5,935,723	4,765,420	5,038,972		(5,356)			6.158	5.660	JD	24,455	293,455	09/07/2011	12/01/2051
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34			4	1FE	16,060,559	115.1070	18,486,803	16,060,559	16,060,559					5.820	5.820	JJ	431,012	934,725	06/28/2011	07/15/2034
05178T-AB-7	AURORA MILITARY HOUSING III AURMIL 6.615 01/15/42			4	1FE	10,000,000	129.7750	12,977,472	10,000,000	10,000,000					6.615	6.615	JJ	305,025	661,500	06/28/2011	01/15/2042
05377R-CB-8	AESOP FUNDING II LLC AESOP 2015-2A B			4	1FE	23,891,790	100.6770	24,058,749	23,897,000	23,895,951		1,309			3.420	3.450	MON	24,972	817,277	05/20/2015	12/20/2021
05377R-CZ-5	AESOP FUNDING II LLC SERIES 20181A CLASS B			4	1FE	12,999,706	103.6850	13,479,112	13,000,000	12,999,938		9			4.000	4.034	MON	15,889	520,000	04/24/2018	09/20/2024
05377R-DD-3	AESOP FUNDING II LLC SERIES 20182A CLASS B			4	1FE	3,749,861	105.1120	3,941,709	3,750,000	3,749,877		21			4.270	4.309	MON	4,893	160,125	10/17/2018	03/20/2025
05577@-AG-5	BTMU CAP CORP BNSF RAILWAY CORP SERIES A			4	1FE	2,118,302	104.3300	2,210,025	2,118,302	2,118,302					6.550	6.550	FA	48,177	138,749	02/26/2009	02/26/2021
05577@-AH-3	BTMU CAP CORP BNSF RAILWAY CORP SERIES B			4	1FE	2,038,744	104.3300	2,127,021	2,038,744	2,038,744					6.550	6.550	FA	46,367	133,538	02/26/2009	02/26/2021
05577@-AJ-9	BTMU CAP CORP BNSF RAILWAY CORP SERIES C			4	1FE	621,588	104.3300	648,502	621,588	621,588					6.550	6.550	FA	14,137	40,714	02/26/2009	02/26/2021
05577@-AK-6	BTMU CAP CORP BNSF RAILWAY CORP SERIES D			4	1FE	636,749	104.3300	664,320	636,749	636,749					6.550	6.550	FA	14,482	41,707	02/26/2009	02/26/2021

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05577@-AM-2	BTMU CAP CORP BNSF RAILWAY CORP SERIES E			4	1FE	252,442	104.3300	263,372	252,442	252,442					6.550	6.550	FA	5,741	16,535	02/26/2009	02/26/2021
065606-AG-0	BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D			2	2FE	8,499,250	100.5950	8,550,533	8,500,000	8,499,287		37			3.350	3.376	MON	12,656	133,674	06/17/2019	07/15/2026
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25			4	1FE	3,250,562	106.0630	3,491,281	3,291,708	3,276,221		2,239			5.030	5.187	JD	7,359	165,573	01/24/2011	12/15/2025
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47			4	1FE	3,816,995	113.3400	4,930,295	4,350,000	3,881,728		9,476			5.270	6.161	JD	10,189	229,245	07/12/2011	12/15/2047
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35			4	1FE	1,722,239	108.2520	1,716,665	1,585,811	1,699,492		(6,201)			5.300	4.340	JD	3,735	84,048	02/23/2016	12/15/2035
11014P-AC-9	BRISTOL PARK CLO LTD BRIST 2016-1A C			4	1FE	5,000,000	100.0030	5,000,160	5,000,000	5,000,000					4.586	4.712	JAJO	49,683	260,030	11/01/2016	04/15/2029
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A			4	1FE	3,224,805	101.1680	3,262,535	3,224,861	3,224,854		1			4.335	4.063	MON	6,213	139,798	02/21/2018	02/15/2033
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A	0		4	1FE	8,434,476	101.1680	8,452,931	8,355,323	8,425,597		(8,917)			4.335	4.063	MON	16,098	192,751	08/29/2019	02/15/2033
123262-AQ-0	Business Jet Securities, LLC BUSINESS JET SECURITIES LLC	0		4	2FE	645,041	102.8950	663,721	645,044	645,048		(2)			6.048	6.124	MON	1,734	39,012	02/21/2018	02/15/2033
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A			4	1FE	33,823,047	102.7770	34,763,536	33,824,220	33,823,014		(33)			4.212	4.250	MON	63,319	700,466	06/11/2019	07/15/2034
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A			4	1FE	4,794,454	101.5760	4,870,075	4,794,536	4,794,530		(1)			4.447	4.488	MON	9,476	213,213	06/21/2018	06/15/2033
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A	0		4	1FE	3,688,041	101.5760	3,746,211	3,688,105	3,688,100					4.447	4.488	MON	7,289	164,010	06/21/2018	06/15/2033
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC	0		2	1FE	1,858,842	100.2000	1,998,559	1,994,566	1,931,500		16,504			3.290	4.891	MON	2,370	65,621	03/30/2016	06/18/2029
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC	0		2	1FE	1,146,157	99.9330	1,221,390	1,222,210	1,181,197		3,735			3.380	4.774	MON	1,492	41,311	08/22/2016	10/18/2029
12563L-AE-7	CLIF FUNDING LLC CLI FUNDING LLC	0		2	1FE	1,446,903	99.4350	1,438,897	1,447,066	1,449,047		(205)			3.620	3.608	MON	1,892	52,384	05/24/2017	05/18/2042
12564A-AA-8	CLI Funding LLC SERIES 20181H CLASS A	0		4	2FE	2,417,726	103.7110	2,507,660	2,417,933	2,417,741		15			6.020	6.099	MON	4,852	145,560	08/16/2018	08/19/2043
126650-BS-8	CVS HEALTH CORP 144A	0		4	2FE	72,142	127.1670	91,740	72,142	72,142					7.507	7.625	MON	316	5,706	12/07/2009	01/10/2032
12803P-AB-4	CAJUN GLOBAL LLC CAJUN GLOBAL LLC	0		2	2FE	3,671,307	104.4820	3,865,830	3,700,000	3,769,272		(23,099)			6.500	5.737	FMAN	27,390	240,500	05/30/2017	08/20/2047
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50			4	2FE	29,782,883	119.6630	34,044,175	28,450,000	29,608,433		(25,357)			5.572	5.217	AO	396,309	1,585,234	06/25/2012	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1			4	2	10,767,028	107.2340	12,757,943	11,897,269	10,887,615		17,862			5.746	6.633	MON	39,878	682,763	05/24/2012	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1			4	1FE	36,885,353	122.9800	41,255,242	33,546,434	36,666,553		(62,212)			6.084	5.370	MON	119,056	2,040,963	04/29/2016	07/10/2052
14310D-BA-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A DR			4	2FE	11,400,000	89.6720	10,222,633	11,400,000	11,400,000					4.403	4.509	JAJO	104,577	569,802	11/20/2017	01/18/2029
14310G-AW-0	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-3A CR			4	2FE	8,500,000	89.2550	7,586,689	8,500,000	8,500,000					4.436	4.560	JAJO	81,699	429,123	11/13/2017	10/15/2030
14312E-AQ-6	CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A A2B2			2	1FE	20,000,000	100.7220	20,144,446	20,000,000	20,000,000					4.879	4.908	JAJO	208,713	813,167	11/28/2018	01/14/2032
14312E-AS-2	CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A BR2			2	1FE	10,500,000	95.8340	10,062,548	10,500,000	10,500,000					4.186	4.307	JAJO	95,234	422,736	11/28/2018	01/14/2032
14314X-AG-4	CarMax Auto Owner Trust SERIES 20182 CLASS D			2	2FE	3,499,286	102.9690	3,603,904	3,500,000	3,499,450		96			3.990	4.029	MON	6,207	139,650	04/18/2018	04/15/2025
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A C			2	2FE	19,000,000	93.7530	17,813,116	19,000,000	19,000,000					4.786	4.914	JAJO	197,029	1,026,641	10/13/2017	01/15/2030
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A D			2	3FE	5,500,000	93.3010	5,131,569	5,500,000	5,500,000					8.136	8.318	JAJO	96,956	483,994	10/13/2017	01/15/2030
14315E-AG-5	CarMax Auto Owner Trust SERIES 20184 CLASS D			2	2FE	2,499,917	103.9060	2,597,659	2,500,000	2,499,926		12			4.150	4.187	MON	4,323	103,750	10/17/2018	04/15/2025
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT	0		4	1FE	3,384,712	100.7500	3,411,096	3,385,703	3,404,594		(4,378)			4.450	4.294	MON	6,696	150,664	08/01/2016	08/15/2041
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT	0		4	2FE	2,130,301	100.1150	2,134,214	2,131,763	2,164,768		(8,165)			6.150	5.723	MON	5,827	131,103	08/01/2016	08/15/2041
14855L-AD-2	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20171 CLASS C	0		4	3FE	1,438,387	100.5080	1,445,694	1,438,387	1,438,387					6.899	6.999	MON	4,410	74,426	04/02/2019	07/15/2042
14856E-AA-3	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS AR	0		4	1PL	2,944,412	100.1560	2,962,266	2,957,652	2,945,628		1,216			4.750	5.014	MON	6,244	105,366	03/13/2019	03/15/2034
14856E-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS BR	0		4	2Z	2,525,210	99.6100	2,525,263	2,535,150	2,526,106		896			5.750	6.012	MON	6,479	109,328	03/13/2019	03/15/2034
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC			2	2FE	2,499,566	101.5240	2,538,106	2,500,000	2,499,872		126			3.710	3.744	MON	4,122	92,750	05/23/2017	07/15/2029
165183-BX-1	CHESAPEAKE FUNDING II LLC SERIES 20183A CLASS D			2	2FE	3,279,903	102.7590	3,370,484	3,280,000	3,279,908		9			4.210	4.248	MON	6,137	139,239	12/04/2018	01/15/2031
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D			2	1FE	14,497,439	101.3720	14,699,008	14,500,000	14,498,608		357			3.510	3.541	MON	22,620	508,950	10/26/2016	09/15/2023
210795-QB-9	CONTINENTAL AIRLINES UAL 4 10/29/24			4	1FE	8,454,107	105.5020	8,854,704	8,392,909	8,422,747		(4,710)			4.000	3.902	AO	57,818	335,716	09/20/2012	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22			4	1FE	8,017,307	105.2400	8,514,002	8,090,118	8,073,213		8,505			5.983	6.119	AO	96,806	484,032	03/30/2010	04/19/2022
24703F-AF-3	DELL EQUIPMENT FINANCE TRUST DEFT 2017-1 D			2	2FE	3,149,568	100.1200	3,153,783	3,150,000	3,149,953		307			3.440	3.475	MON	2,709	108,360	04/25/2017	04/24/2023
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22			4	1FE	5,721,204	108.9300	6,283,747	5,768,589	5,752,296		5,244			6.821	6.947	FA	154,111	393,475	03/31/2010	08/10/2022
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22	0		4	1FE	127,630	108.9300	134,652	123,613	124,937		(448)			6.821	6.947	FA	3,302	8,482	08/20/2010	08/10/2022
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23			2	2FE	20,580,000	103.5140	21,303,189	20,580,000	20,580,000					4.118	4.139	JAJO	155,372	847,484	06/12/2017	07/25/2047
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23	0		2	2FE	2,940,000	103.5140	3,043,313	2,940,000	2,940,000					4.118	4.139	JAJO	22,196	121,069	06/12/2017	07/25/2047

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D			2	1FE	13,126,324	101.0620	13,267,710	13,128,303	13,007,244		92,527			4.530	5.738	MON	26,432	594,712	05/18/2016	08/15/2023
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D			2	1FE	11,549,802	101.2130	11,692,191	11,552,067	11,550,789		314			4.180	4.221	MON	21,461	482,876	11/16/2016	03/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D			2	1FE	19,499,571	101.2280	19,739,448	19,500,000	19,499,725		59			4.160	4.197	MON	36,053	811,200	01/24/2017	05/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D			2	1FE	6,288,687	100.4600	6,317,771	6,288,848	6,288,838		5			3.720	3.749	MON	10,398	233,945	03/21/2017	10/17/2022
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST			2	1FE	8,999,717	101.0320	9,092,882	9,000,000	8,999,817		293			3.840	3.874	MON	15,360	345,600	06/21/2017	03/15/2023
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D			2	1FE	16,997,975	102.0170	17,342,943	17,000,000	16,998,470		302			4.140	4.180	MON	15,640	703,800	05/16/2018	08/15/2024
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D			2	1FE	10,999,592	102.5030	11,275,314	11,000,000	10,999,644		58			4.300	4.340	MON	21,022	473,000	07/17/2018	09/16/2024
26208L-AA-6	DRIVEN BRANDS FUNDING LLC	0		2	2FE	14,400,000	102.3330	14,735,995	14,400,000	14,400,000					5.216	5.249	JAJO	148,134	751,104	07/24/2015	07/20/2022
26208L-AB-4	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC	0		2	2FE	6,168,539	105.8960	6,557,080	6,192,000	6,184,841		2,426			6.125	6.222	JAJO	74,799	379,260	05/13/2016	07/20/2046
26208L-AE-8	DRIVEN BRANDS FUNDING LLC SERIES 20192A CLASS A2	0		2	2FE	1,006,764	100.2100	1,002,095	1,000,000	1,006,743		(21)			3.981	3.938	JAJO	7,851		12/06/2019	10/20/2049
26208M-AG-1	DRIVE AUTO RECEIVABLES TRUST SERIES 20185 CLASS D			2	2FE	8,499,647	103.2320	8,774,685	8,500,000	8,499,679		44			4.300	4.340	MON	15,229	365,500	11/15/2018	04/15/2026
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D			2	2FE	18,497,610	101.5010	18,777,755	18,500,000	18,497,763		153			3.180	3.205	MON	26,147	287,613	06/11/2019	10/15/2026
268602-AB-5	ELM TRUST MDCP ELM TRUST MDCP	0		4	2FE	1,088,862	100.0000	1,088,889	1,088,889	1,088,780		60			5.535	5.608	MON	1,842	60,270	12/08/2016	06/20/2025
30605Y-AB-7	FLCON 2017-1A FLCON 2017-1 A	0		4	1Z	1,970,803	100.5000	1,980,662	1,970,808	1,975,737		(1,128)			4.581	4.546	MON	4,013	90,283	02/01/2017	02/15/2042
31745#-AA-9	FCI FUND FCI FUND FCI_18-1	0		4	1PL	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					5.500	5.762	MON	32,083	51,431	10/22/2019	11/15/2030
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D			2	2FE	2,249,958	100.8110	2,268,239	2,250,000	2,244,891		(1,493)			3.350	3.306	MON	2,931	75,375	09/12/2016	11/15/2022
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY			2	2FE	4,399,600	101.1750	4,451,720	4,400,000	4,399,822		101			3.560	3.589	MON	6,962	156,640	07/11/2017	09/15/2023
32059D-AJ-3	First Investors Auto Owner Tru SERIES 20182A CLASS D			2	2FE	3,998,969	103.2720	4,130,880	4,000,000	3,999,113		115			4.280	4.326	MON	7,609	171,200	11/06/2018	01/15/2025
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D			2	1FE	3,098,979	101.9380	3,160,083	3,100,000	3,099,258		177			4.110	4.164	MON	4,955	127,410	05/08/2018	06/17/2024
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D			2	1FE	899,947	102.1420	919,282	900,000	899,973		7			4.230	4.269	MON	1,692	38,070	01/26/2017	05/15/2023
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D			2	1FE	3,749,379	100.0030	3,750,115	3,750,000	3,749,708		96			3.890	3.927	MON	6,483	145,875	10/19/2016	11/15/2022
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST			2	2FE	3,739,771	101.2130	3,785,367	3,740,000	3,739,802		128			3.620	3.651	MON	6,017	135,388	05/19/2017	07/15/2023
33844N-AG-5	FLAGSHIP CREDIT AUTO TRUST SERIES 20182 CLASS D			2	2FE	4,499,430	103.5760	4,660,939	4,500,000	4,499,565		82			4.230	4.272	MON	8,460	190,350	05/16/2018	09/16/2024
33845D-AD-3	FLAGSHIP CREDIT AUTO TRUST SERIES 20184 CLASS D			2	2FE	12,496,548	103.6890	12,961,186	12,500,000	12,497,131		542			4.330	4.379	MON	22,552	541,250	11/15/2018	12/16/2024
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20194 CLASS D			4	2FE	4,755,985	99.5660	4,736,344	4,757,000	4,756,000		15			3.120	3.148	MON	6,596	9,895	11/13/2019	01/15/2026
33846A-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D			2	2FE	6,998,455	99.3720	6,956,041	7,000,000	6,998,537		82			2.860	2.884	MON	8,898	62,841	08/13/2019	12/15/2025
34417M-AA-5	FOCUS 2017-1A A2I FOCUS 2017-1A A2I			2	2FE	9,750,000	105.2560	10,262,414	9,750,000	9,750,000					3.857	3.876	JAJO	63,721	376,058	03/21/2017	04/30/2047
34417Q-AA-6	Focus Brands Funding LLC SERIES 20181 CLASS A2	0		2	2FE	990,000	102.7430	1,017,156	990,000	990,000					5.184	5.217	JAJO	8,696	51,464	10/19/2018	10/30/2048
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A	0		2	2FE	4,547,383	63.7500	4,713,751	7,394,119	5,969,179		45,862			2.080	5.453	MON	7,262	197,080	08/04/2010	02/15/2052
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1			4	1	16,070,666	110.1150	17,178,148	15,600,222	16,058,700		(15,109)			6.033	5.778	MON	54,901	941,161	10/16/2015	08/10/2042
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A			4	1Z	40,287,869	114.5200	40,280,994	35,173,912	39,911,996		(153,889)			6.049	4.721	MON	124,114	2,127,671	06/29/2017	12/10/2043
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A			4	1FE	38,695,952	117.2500	45,377,006	38,701,071	38,696,437		101			5.174	5.231	MON	116,806	2,002,394	11/23/2012	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O			4	1FE	4,940,527	7.0310	4,796,061		4,263,090		(63,280)			0.576	6.000	MON	22,919	390,183	07/10/2019	07/10/2050
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25			2	1FE	15,000,000	103.0210	15,453,186	15,000,000	15,000,000					3.482	3.482	MON	23,213	522,300	05/20/2015	06/16/2025
37952U-AD-5	GLOBAL SC FINANCE SRL SERIES 20141A CLASS A1	0		4	1FE	1,382,014	99.9500	1,374,309	1,375,000	1,380,498		(1,516)			3.190	3.026	MON	1,706	14,621	08/29/2019	07/17/2029
37956A-AB-9	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL	0		4	1FE	2,493,716	102.9010	2,566,558	2,494,200	2,493,757		30			4.290	4.332	MON	4,161	107,001	05/17/2018	05/17/2038
37956A-AC-7	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL	0		4	2FE	747,091	104.0720	777,519	747,100	747,090		1			5.100	5.155	MON	1,482	38,102	05/17/2018	05/17/2038
38012L-AA-7	GMACN GMACN 2006-NELL A			4	1	4,735,054	99.2960	4,701,733	4,735,054	4,735,054					5.364	5.424	MON	14,816	253,988	12/04/2012	05/10/2051
38013A-AB-8	GMACN GMACN 2011-DRUM A			4	1FE	21,943,505	122.9060	26,971,903	21,945,103	21,943,676		30			5.587	5.653	MON	71,521	1,226,073	08/25/2011	05/10/2050
38013A-AC-6	GMACN GMACN 2011-DRUM A IO			4	1FE	8,071,218	12.6250	8,191,248		6,636,464		(181,847)			1.013	6.501	MON	38,339	657,246	08/31/2011	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A			4	1FE	4,620,049	102.6700	4,743,405	4,620,049	4,620,049					3.750	3.749	MS	48,607	173,252	06/15/2016	09/20/2047
398079-AQ-6	GREYWOLF CLO LTD GREYWOLF CLO LTD	0		2	1FE	1,200,000	98.6750	1,184,099	1,200,000	1,200,000					4.136	3.422	JAJO	10,754	56,932	10/05/2017	10/15/2029
40433J-AA-9	HOOTY 2014-1A A2 HOOTY 2014-1a 2a	0		2	2FE	1,223,353	100.2430	1,345,756	1,342,500	1,292,206		27,102			4.846	7.406	FMAN	7,409	65,058	03/03/2017	08/20/2044
40437H-AG-6	Highbridge Loan Management Ltd HLM 8A-2016 CR			2	1FE	10,000,000	96.3530	9,635,292	10,000,000	10,000,000					3.916	4.055	JAJO	78,318	564,649	06/15/2018	07/20/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40437H-AJ-0	Highbridge Loan Management Ltd HLM 8A-2016 DR			2	2FE	8,000,000	93.3300	7,466,438	8,000,000	8,000,000					4.866	5.016	JAJO	77,854	548,408	06/15/2018	07/20/2030
40437L-AJ-1	Highbridge Loan Management Ltd HLM 13A-18 C			2	1FE	10,000,000	98.0680	9,806,848	10,000,000	10,000,000					4.136	4.257	JAJO	89,616	474,434	08/30/2018	10/15/2030
40437L-AL-6	Highbridge Loan Management Ltd HLM 13A-18 D			2	2FE	10,000,000	94.5820	9,458,213	10,000,000	10,000,000					4.986	5.117	JAJO	108,033	560,615	08/30/2018	10/15/2030
40438D-AF-6	HPEFS Equipment Trust SERIES 20191A CLASS D			4	2FE	2,999,537	100.1150	3,003,455	3,000,000	2,999,567		30			2.720	2.739	MON	2,493	20,400	09/12/2019	09/20/2029
40490A-AG-5	Halcyon Loan Advisors Funding HLA 2018-2A B			2	1FE	10,000,000	97.7850	9,778,520	10,000,000	10,000,000					4.303	4.459	JAJO	84,870	410,599	11/21/2018	01/22/2031
40490A-AJ-9	Halcyon Loan Advisors Funding HLA 2018-2A C			2	2FE	10,000,000	95.6420	9,564,190	10,000,000	10,000,000					5.353	5.522	JAJO	105,578	497,807	11/21/2018	01/22/2031
40490B-AG-3	Halcyon Loan Advisors Funding HLA 2017-2A C			2	2FE	10,150,000	90.8450	9,220,733	10,150,000	10,150,000					5.102	5.218	JAJO	109,327	579,060	10/10/2017	01/17/2030
40538T-AE-3	Halcyon Loan Advisors Funding HLA 2018-1A B			2	1FE	10,000,000	95.7850	9,578,476	10,000,000	10,000,000					4.116	4.257	JAJO	82,318	627,584	05/11/2018	07/21/2031
40538T-AG-8	Halcyon Loan Advisors Funding HLA 2018-1A C			2	2FE	7,500,000	93.0920	6,981,881	7,500,000	7,500,000					5.166	5.319	JAJO	77,488	577,219	05/11/2018	07/21/2031
411707-AF-9	CKE RESTAURANT'S HOLDINGS INC. HARDEES FUNDING	0		2	2FE	9,875,000	105.2590	10,394,322	9,875,000	9,875,000					5.710	5.750	MJSD	17,229	563,862	06/20/2018	06/20/2048
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26			4	1FE	18,263,829	101.3020	20,052,401	19,794,694	18,509,338		130,224			3.900	5.453	JJ	355,975	712,729	12/03/2018	01/15/2026
42208@-AA-8	HD SALEM OR LANDLORD LLC			4	1YE	3,275,026	114.1980	3,740,015	3,275,026	3,275,026					6.250	6.332	MON	569	207,963	03/01/2010	11/30/2030
42770Q-AA-0	HERO 2014-2A HERO 2014-2A A			4	1FE	3,510,031	103.2500	3,626,576	3,512,422	3,510,313		88			3.990	3.999	MS	39,319	140,146	10/17/2014	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A			2	1FE	2,449,552	101.3750	2,484,046	2,450,354	2,474,974		38			3.750	3.761	MON	2,808	95,474	05/26/2016	09/20/2041
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D			4	2FE	2,590,045	100.4790	2,607,419	2,595,000	2,594,417		2,232			3.690	3.809	MON	5,586	95,756	05/02/2018	04/10/2031
428041-BG-1	HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D			4	2FE	2,777,413	102.0200	2,834,116	2,778,000	2,777,509		34			4.170	4.210	MON	6,757	115,843	04/25/2018	05/10/2032
42806D-AJ-8	HERTZ HERTZ 2015-3A B			4	1FE	20,797,976	100.6900	20,943,449	20,800,000	20,805,008		(6,637)			3.710	3.705	MON	12,861	778,482	09/30/2015	09/25/2021
42806D-BE-8	HERTZ HERTZ 2016-4A C			4	2FE	3,749,580	102.4410	3,841,554	3,750,000	3,747,034		1,770			5.060	5.167	MON	3,163	189,750	06/01/2016	07/25/2022
42806D-BR-9	HERTZ SERIES 20181A CLASS B			4	1FE	19,286,371	101.8970	20,277,437	19,900,000	19,423,448		107,389			3.600	4.821	MON	11,940	716,400	11/27/2018	02/25/2024
42806D-CA-5	HERTZ SERIES 20183A CLASS B			4	1FE	6,171,343	104.6470	6,459,875	6,173,000	6,171,729		254			4.370	4.420	MON	4,496	269,760	06/21/2018	07/25/2024
44330B-AP-9	Highbridge Loan Management Ltd HLM 2013-2RR B			4	1FE	1,411,388	99.0710	1,510,835	1,525,000	1,439,666		10,360			3.866	5.047	JAJO	11,791	68,215	10/18/2017	10/20/2029
44330B-AR-5	Highbridge Loan Management Ltd HLM 2013-2RR C			4	2FE	1,587,680	99.3600	1,589,759	1,600,000	1,608,563		(2,003)			4.866	4.923	JAJO	15,571	87,748	10/18/2017	10/20/2029
44331D-AJ-8	Highbridge Loan Management Ltd HLM 5A-2015 B2RR			2	1FE	10,000,000	100.6000	10,059,959	10,000,000	10,000,000					4.830	4.859	JAJO	101,967	481,658	10/02/2018	10/15/2030
44331D-AL-3	Highbridge Loan Management Ltd HLM 5A-2015 CRR			2	1FE	10,000,000	96.2580	9,625,811	10,000,000	10,000,000					4.236	4.358	JAJO	91,783	483,189	10/02/2018	10/15/2030
44331D-AN-9	Highbridge Loan Management Ltd HLM 5A-2015 DRR			2	2FE	10,000,000	94.8390	9,483,853	10,000,000	10,000,000					5.136	5.269	JAJO	111,283	574,189	10/02/2018	10/15/2030
45112A-AA-5	ICONX ICONX 2012-1A A			2	4FE	8,364,416	71.0700	5,944,592	8,364,416	8,364,416					4.229	4.250	JAJO	64,851	353,731	11/16/2012	01/25/2043
45804C-AA-4	RIVERMONT INC 2006-3 144A			4	4FE	10,192,000	89.0000	15,753,000	17,700,000	13,997,381		72,497			3.691	5.132	MON	56,303	771,043	05/13/2013	12/26/2050
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008			4	2	11,624,391	111.3420	12,942,829	11,624,391	11,624,391					6.250	6.330	MON	60,544	726,524	07/14/2008	10/01/2034
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A			4	1FE	18,619,973	139.3000	24,432,972	17,539,822	18,571,066		(17,996)			6.730	6.302	MON	68,858	1,180,429	02/20/2018	06/10/2055
47760Q-AA-1	JIMMY 2017-1A 2AI JIMMY 2017-1A A2I			2	2FE	7,820,000	100.3930	7,850,733	7,820,000	7,820,000					3.610	3.626	JAJO	49,403	282,302	06/27/2017	07/30/2047
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP			4	3	4,748,658	108.4700	5,150,870	4,748,658	4,748,658					6.000	6.076	MON	12,663	284,920	04/02/2007	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1			4	1	7,417,035	116.3720	8,631,352	7,417,035	7,417,035					6.320	6.404	MON	20,834	471,324	10/17/2007	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3			4	1	3,846,486	116.4050	4,477,502	3,846,486	3,846,486					6.260	6.342	MON	10,702	240,790	10/17/2007	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC			4	1	2,830,396	122.6380	3,471,141	2,830,396	2,830,396					6.970	7.072	MON	8,768	198,476	06/03/2008	06/15/2034
48239@-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB			4	1	4,955,212	132.4870	6,565,011	4,955,212	4,955,212					8.250	8.393	MON	23,847	408,805	03/05/2009	03/10/2034
48252A-AA-9	KKR GRP FIN CO VI LLC BASIC	0		2	1FE	2,991,570	106.5390	3,196,158	3,000,000	2,991,921		351			3.750	3.784	JJ	56,250		07/01/2019	07/01/2029
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD	0		4	1FE	7,376,953	101.9010	7,665,963	7,522,917	7,442,898		15,143			4.300	4.689	MON	14,377	323,486	12/08/2016	01/15/2042
56127@-AA-6	MALON D MIMMS FAMILY LP			4	2FE	2,040,946	103.0000	2,102,175	2,040,946	2,040,946					6.560	6.650	MON	11,529	135,580	09/05/2008	09/05/2033
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50			4	1FE	23,209,939	118.0990	29,274,046	24,787,639	23,534,593		24,314			5.240	5.653	FA	541,197	1,078,309	05/08/2019	08/01/2050
629420-BX-0	New Residential Advance Receiv SERIES 2019T2 CLASS CT2			4	1FE	2,713,759	99.5060	2,700,606	2,714,000	2,713,759					2.820	2.837	MON	3,402	25,512	08/12/2019	08/15/2053
62942Q-BY-8	New Residential Advance Receiv SERIES 2019T2 CLASS DT2			4	2FE	4,822,312	99.3190	4,791,163	4,824,000	4,822,324		12			3.060	3.082	MON	6,561	49,205	08/12/2019	08/15/2053
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A	0		4	1FE	2,213,348	98.2500	2,639,142	2,686,150	2,620,841		33,771			2.694	4.353	MJSD	6,231	89,433	03/16/2016	12/01/2037
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50			4	2FE	30,884,563	108.0220	32,305,003	29,905,948	30,816,139		(21,481)			5.460	5.185	MS	544,288	1,632,865	06/28/2018	09/01/2050

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67097Q-AJ-4	OCP CLO LTD OCP 2017-14A C			4	2FE	23,500,000	93.9060	22,067,821	23,500,000	23,500,000					4.499	4.711	FMAN	123,334	1,211,480	11/16/2017	11/20/2030
67110D-AW-7	OCP CLO LTD OCP 2016-11A CR			4	2FE	15,000,000	100.0000	15,000,036	15,000,000	15,000,000					5.586	5.775	JAJO	151,277	944,593	07/25/2017	10/26/2030
67112K-AE-9	OCP CLO LTD OCP 2018-15A B			2	1FE	10,000,000	97.3720	9,737,154	10,000,000	10,000,000					3.966	4.106	JAJO	79,318	607,217	05/23/2018	07/20/2031
67112K-AF-6	OCP CLO LTD OCP 2018-15A C			2	2FE	10,000,000	96.9500	9,695,042	10,000,000	10,000,000					4.916	5.066	JAJO	98,318	735,730	05/23/2018	07/20/2031
67112W-AG-8	OZLM LTD SERIES 201923A CLASS C	0		4	1FE	1,999,836	100.0610	2,001,222	2,000,000	1,999,928		92			4.836	4.865	JAJO	20,957	48,527	09/18/2019	04/15/2032
67113L-AF-3	OCP CLO LTD OCP 2019-17A C1			2	1FE	9,000,000	100.0540	9,004,844	9,000,000	9,000,000					4.516	4.664	JAJO	196,256		06/28/2019	07/20/2032
67575N-BP-7	Ocwen Master Advance Receivabl SERIES 2019T1 CLASS DT1			4	2FE	1,250,000	100.2950	1,253,683	1,250,000	1,250,007		7			3.107	3.127	MON	1,834	13,053	08/09/2019	08/15/2050
67575N-BU-6	Ocwen Master Advance Receivabl SERIES 2019T2 CLASS DT2			2	2FE	3,999,995	100.5560	4,022,230	4,000,000	3,999,992		(3)			3.042	3.061	MON	5,407	40,893	08/09/2019	08/15/2051
675922-AN-8	Octagon Investment Partners 34 OCT34 2017-1A D			2	2FE	3,240,000	94.2560	3,053,890	3,240,000	3,240,000					4.466	4.611	JAJO	28,939	164,586	11/08/2017	01/20/2030
677071-AN-2	OHANA MILITARY COMM LLC OHANA 5.558 10/01/36			4	1FE	7,491,592	120.1300	8,312,996	6,920,000	7,336,739		(24,349)			5.558	4.898	AO	96,153	384,614	08/13/2012	10/01/2036
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51			4	1FE	37,349,052	126.1390	42,234,627	33,482,608	37,047,820		(75,285)			6.000	5.113	AO	502,239	2,008,956	11/16/2015	10/01/2051
68267D-AD-8	OneMain Financial Issuance Tru SERIES 20191A CLASS D			2	2FE	4,998,445	102.2270	5,111,366	5,000,000	4,998,777		333			4.220	4.266	MON	9,964	188,142	01/15/2019	02/14/2031
68267E-AC-8	OneMain Direct Auto Receivable SERIES 20191A CLASS C			2	1FE	10,494,460	102.0070	10,710,740	10,500,000	10,494,882		422			4.190	4.247	MON	19,553	329,963	03/12/2019	11/14/2028
68267E-AD-6	OneMain Direct Auto Receivable SERIES 20191A CLASS D			2	2FE	11,493,474	104.4210	12,008,405	11,500,000	11,493,930		457			4.680	4.743	MON	23,920	403,650	03/12/2019	04/14/2031
68268#-AA-8	152ND ST HOMESTEAD ASSOC LLC			4	2FE	4,146,345	102.0000	4,229,272	4,146,345	4,146,345					4.850	4.899	MON	17,317	202,645	08/29/2012	01/31/2034
68268G-AA-6	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE	0		2	1FE	480,479	100.2020	481,572	480,603	480,546		84			3.660	3.737	MON	635	17,590	02/03/2016	02/20/2029
68268G-AB-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRT	0		2	1FE	1,669,720	100.6870	1,681,466	1,670,000	1,669,505		591			4.570	4.657	MON	2,756	76,319	02/03/2016	02/20/2029
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS	0		2	1FE	47,662,157	102.5390	49,116,171	47,900,000	47,783,982		53,255			3.830	3.984	MON	66,248	1,834,570	06/02/2016	06/18/2031
68268X-AD-3	OneMain Direct Auto Receivable SERIES 20181A CLASS D			2	2FE	17,999,755	102.7810	18,500,639	18,000,000	17,999,737		27			4.400	4.441	MON	37,400	792,000	07/17/2018	01/14/2028
68269B-AB-4	OneMain Financial Issuance Tru SERIES 20192A CLASS B			4	1FE	6,497,777	99.1740	6,446,294	6,500,000	6,497,805		28			3.390	3.419	MON	6,733	51,718	09/16/2019	10/14/2036
68269B-AC-2	OneMain Financial Issuance Tru SERIES 20192A CLASS C			4	1FE	7,498,376	99.1840	7,438,790	7,500,000	7,498,393		17			3.630	3.661	MON	8,319	64,050	09/16/2019	10/14/2036
68269B-AD-0	OneMain Financial Issuance Tru SERIES 20192A CLASS D			4	2FE	11,044,727	99.1900	10,960,442	11,050,000	11,044,792		65			4.030	4.071	MON	13,607	104,423	09/16/2019	10/14/2036
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C			2	2FE	1,627,131	101.4770	1,651,201	1,627,166	1,627,129		(2)			3.610	3.637	MON	3,590	31,328	05/21/2019	04/09/2038
69346M-AA-7	PNMAC GMSR ISSUER TRUST PNMSR GMSR ISSUER TRUST	0		2	2FE	5,000,000	100.2550	5,012,763	5,000,000	5,000,000					4.142	3.530	MON	3,452	234,206	04/20/2018	04/25/2023
69403W-AC-1	PACIFIC BEACON LLC PACBEA 5.508 07/15/36			4	2FE	19,816,000	116.1690	23,233,800	20,000,000	19,868,332		7,489			5.508	5.584	JJ	504,900	1,101,600	09/07/2011	07/15/2036
724060-AA-6	PIPELINE FUNDING CO NEE 7 1/2 01/15/30			2	2FE	7,797,707	123.2150	8,602,584	6,981,750	7,495,258		(35,581)			7.500	6.347	JJ	241,452	523,631	09/30/2010	01/15/2030
74981H-CJ-7	RACE POINT CLO LTD RACEP 2015-9A CR			4	2FE	19,762,500	92.3930	18,259,234	19,762,500	19,762,500					5.186	5.319	JAJO	222,064	1,147,989	08/28/2017	10/15/2030
78347@-AB-2	RUTTENBERG FAMILY LP /WALGREENS			4	2FE	2,034,106	100.0000	2,034,106	2,034,106	2,034,106					6.520	6.587	MON	6,263	134,466	02/04/2004	02/15/2029
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST	0		2	1FE	2,663,022	93.8030	3,445,507	3,673,134	2,630,108		(112,710)			2.184	5.680	MJSD	3,565	102,895	04/13/2016	12/15/2039
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48			4	1FE	4,895,246	121.9490	5,470,669	4,486,030	4,832,220		(8,552)			5.941	5.238	JJ	133,246	273,189	02/10/2012	07/01/2048
80306A-AA-8	SAPPHIRE AVIATION	0		4	1FE	787,315	101.7800	801,703	787,683	787,431		31			4.250	4.299	MON	1,488	33,459	03/14/2018	03/15/2040
81785@-AA-7	74TH STREET - DORAL ASSOCIATES			4	2FE	4,350,300	102.0000	4,437,306	4,350,300	4,350,300					4.850	4.899	MON	15,824	213,920	08/29/2012	01/31/2034
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C			4	2FE	6,392,846	99.6320	6,369,955	6,393,455	6,392,849		2			3.000	3.020	MON	4,262	30,902	10/17/2019	07/15/2038
82652X-AB-2	SRFC -2016-1A B SRFC 2016-1A B			2	2FE	2,109,182	100.7480	2,125,437	2,109,660	2,112,789		(526)			3.670	3.614	MON	2,366	77,425	03/15/2016	03/21/2033
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C			2	2FE	1,827,067	101.7900	1,859,800	1,827,101	1,827,059		(3)			4.170	4.205	MON	2,328	76,190	10/10/2018	03/20/2026
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2	0		2	2FE	5,869,682	101.4980	5,963,034	5,875,009	5,874,116		239			4.472	4.470	MON	8,028	262,730	12/02/2016	05/20/2046
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2			2	2FE	15,575,738	101.4980	15,770,657	15,537,854	15,567,863		(8,092)			4.472	4.470	MON	21,232	694,853	04/13/2016	05/20/2046

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85172M-AB-0	SPRINGFIELD FUNDING TRUST SPRINGFIELD FUNDING TRUST			2	1FE	4,536,914	101.2100	4,554,463	4,500,000	4,516,536		(7,435)			3.800	3.659	MON	7,600	171,000	05/03/2017	05/15/2028
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST			2	2FE	3,376,161	102.1690	3,450,239	3,377,000	3,376,527		206			3.860	3.898	MON	5,793	130,352	06/21/2017	07/15/2030
85572R-AA-7	START LTD START LTD			2	1FE	1,480,598	102.1870	1,527,084	1,494,407	1,481,370		1,818			4.089	4.363	MON	2,716	61,106	06/15/2018	05/15/2043
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE SFS 2005-A B			4	1FE	253,582	106.7300	265,667	248,915	249,223		(367)			6.948	6.737	MON	769	17,295	06/19/2007	05/15/2025
87244C-AQ-9	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS DR			4	2FE	1,500,000	96.2490	1,443,731	1,500,000	1,500,000					5.866	5.201	JAJO	17,598	97,430	10/05/2018	10/20/2030
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23			2	2FE	28,275,000	104.9760	29,682,086	28,275,000	28,275,000					4.970	5.001	FMAN	140,527	1,405,268	05/04/2016	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23			2	2FE	8,365,500	104.9760	8,781,803	8,365,500	8,365,500					4.970	5.001	FMAN	41,577	415,765	05/04/2016	05/25/2046
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC			2	1FE	1,070,692	100.1030	1,103,696	1,102,563	1,089,246		2,502			3.270	3.821	MON	1,102	36,054	08/31/2016	11/21/2039
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC			2	2FE	928,405	98.4800	968,386	983,333	955,098		5,139			4.150	5.483	MON	1,247	40,808	08/24/2016	11/21/2039
88581#-AA-6	301 NORTH FEDERAL WAY LLC			4	2FE	2,116,599	103.0000	2,180,097	2,116,599	2,116,599					4.350	4.390	MON	7,928	92,944	07/18/2013	07/18/2038
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD			2	1FE	1,051,374	102.1310	1,073,819	1,051,418	1,052,555		(216)			4.212	4.213	MON	1,968	44,286	04/25/2017	05/17/2032
886313-AG-0	TIAA CHURCHILL MID MKT CLO SERIES 20161A CLASS ER			4	3FE	985,000	93.5440	935,435	1,000,000	983,300		(2,441)			9.936	9.688	JAJO	19,872	106,106	10/05/2018	10/20/2030
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A			4	3FE	16,628,903	94.9040	19,672,565	20,728,825	19,527,384		148,184			2.095	3.111	MON	2,412	540,223	02/20/2015	06/30/2036
89656F-AB-2	TRINITY RAIL LEASING LP TRL 2012-1A A2			2	1FE	6,500,000	100.7720	6,550,209	6,500,000	6,500,000					3.525	3.551	MON	10,183	229,125	12/12/2012	01/15/2043
89679H-AA-3	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC			2	1FE	3,009,715	99.7150	3,001,694	3,010,264	3,019,214		(1,080)			3.520	3.459	MON	3,238	105,961	06/07/2017	06/20/2042
89679H-AJ-4	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC			2	1FE	1,237,265	100.4870	1,243,529	1,237,500	1,237,347		15			3.950	3.986	MON	1,494	48,881	03/13/2018	03/20/2043
89679H-AL-9	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC			2	2FE	824,681	100.4910	829,055	825,000	824,778		35			4.780	4.835	MON	1,205	39,435	03/13/2018	03/20/2043
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC TRMF 2011-1A A2			2	1FE	19,969,886	104.1510	20,798,806	19,969,886	19,969,886					6.024	6.100	MON	53,466	1,202,986	06/29/2011	07/15/2041
89916#-AA-0	TULAROSA HOLDINGS LLC			4	2FE	696,619	102.0000	710,551	696,619	696,619					6.480	6.568	MON	2,006	45,141	08/21/2008	09/15/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51			4	2FE	13,368,000	114.1750	17,175,587	15,043,212	13,584,419		26,362			5.611	6.014	MS	248,533	844,075	05/06/2011	09/15/2051
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51			4	2FE	22,972,865	114.1750	26,563,281	23,265,409	23,010,380		4,960			5.611	6.014	MS	384,374	1,300,966	12/19/2018	09/15/2051
91823A-AA-9	VB-S1 ISSUER LLC			2	1FE	1,800,000	100.6500	1,811,705	1,800,000	1,800,000					3.065	3.082	MON	2,452	55,170	06/08/2016	06/15/2046
91823A-AC-5	VB-S1 ISSUER LLC VB-S1 ISSUER LLC			2	2FE	1,000,000	100.8690	1,008,686	1,000,000	1,000,000					4.459	4.497	MON	1,982	44,590	06/08/2016	06/15/2046
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2			2	1FE	5,890,000	104.0940	6,131,128	5,890,000	5,890,000					4.072	4.107	MON	9,993	239,841	02/09/2018	02/16/2043
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2			2	1FE	10,633,542	102.9340	10,945,514	10,633,542	10,633,542					4.196	4.233	MON	19,830	443,703	11/16/2018	11/16/2043
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2			4	1FE	3,488,333	100.7420	3,514,213	3,488,333	3,488,333					3.160	3.127	MON	4,899	39,850	07/30/2019	07/15/2044
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC			2	2FE	4,633,314	102.4510	4,747,029	4,633,479	4,634,779		(381)			5.193	5.229	MON	10,694	240,616	10/12/2016	10/15/2046
92915C-AW-4	VOYA CLO LTD VOYA CLO LTD			2	2FE	1,000,000	93.7230	937,226	1,000,000	1,000,000					4.616	3.944	JAJO	9,232	52,315	01/23/2018	01/20/2031
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292			4	2FE	1,514,308	101.0000	1,525,182	1,510,081	1,511,166		(269)			7.750	7.842	MON	5,526	118,657	12/15/2001	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296			4	2FE	1,536,133	101.0000	1,547,164	1,531,845	1,532,951		(274)			7.750	7.842	MON	5,606	120,366	12/15/2001	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086			4	2FE	727,142	101.0000	732,364	725,113	725,494		(118)			7.750	7.839	MON	2,654	56,977	12/15/2001	01/15/2023
946840-AA-2	WELLS DAIRY COMPANY			4	4	5,031,046	99.5440	5,008,105	5,031,046	5,031,046					6.420	6.506	MON	897	323,187	11/01/2005	01/18/2027
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC			2	2FE	2,991,848	102.2620	3,059,880	2,992,188	2,994,209		(314)			4.497	4.508	MJSD	5,980	134,559	09/15/2016	06/15/2045
95058X-AE-8	WENDYS FUNDING WENDYS FUNDING LLC			2	2FE	980,000	101.8130	997,767	980,000	980,000					3.884	3.903	MJSD	1,692	38,063	12/06/2017	03/15/2048
95058X-AH-1	WENDYS FUNDING SERIES 20191A CLASS A2II			2	2FE	1,492,500	102.9740	1,536,887	1,492,500	1,492,500					4.080	4.102	MJSD	2,537	28,586	06/13/2019	06/15/2049
97988Q-AC-8	WOODMONT TRUST SERIES 20172A CLASS B			4	1	13,480,030	99.8010	13,473,189	13,500,000	13,444,249		(35,756)			4.353	3.717	JAJO	122,435	411,419	10/08/2019	07/18/2028
97988Q-AE-4	WOODMONT TRUST WOODMONT TRUST			4	1	6,000,000	97.7300	5,863,818	6,000,000	6,000,000					5.053	4.327	JAJO	63,166	339,437	05/25/2017	07/18/2028
97988Q-AG-9	WOODMONT TRUST WOODMONT TRUST			4	2	4,951,400	99.3030	4,965,170	5,000,000	4,999,420		(21,525)			6.453	5.738	JAJO	67,221	353,837	05/25/2017	07/18/2028
BCC2CS-Q4-5	PROP LIMITED ELIX AVIATION			4	1Z	7,469,783	98.4190	7,340,088	7,458,025	7,455,848		(2,889)			5.300	5.283	MON	32,940	395,275	07/12/2017	03/15/2042
BCC2CS-Q6-0	PROP LIMITED ELIX AVIATION			4	2Z	1,055,735	101.0530	1,076,736	1,065,514	1,056,894		1,659			6.900	7.288	MON	6,127	73,520	02/09/2017	03/15/2042
BCC2EW-AX-7	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD			2	1Z	1,466,327	101.6970	1,456,450	1,432,149	1,456,967		(3,651)			4.000	3.095	MON	2,546	57,648	02/01/2018	11/15/2037
BCC2EW-AZ-2	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD			2	2Z	1,013,203	100.0950	994,111	993,171	1,008,365		(1,638)			5.680	4.936	MON	2,507	57,003	02/01/2018	11/15/2037

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G2950*-AA-7	AA Infrastructure Fund LTD AA Infrastructure Fund 1 LTD	0		4	1Z	19,580,000	100.0000	19,580,000	19,580,000	19,580,000					3.551	0.000	FMAN	48,277		12/31/2019	11/01/2034
BAN0U0-2C-0	CERBERUS CLO	0	D	4	1Z	1,350,953	100.0000	1,350,953	1,350,953	1,350,953					3.840	3.028	JAJO	11,480	36,006	05/08/2019	05/09/2025
00119H-AC-4	AGL CLO 1 LTD. SERIES 20191A CLASS C	0	D	2	1FE	1,000,000	100.1630	1,001,631	1,000,000	1,000,000					4.716	4.432	JAJO	7,991		10/04/2019	10/20/2032
001626-AS-9	ALM LOAN FUNDING SERIES 201619A CLASS BR	0	D	2	1	1,500,000	99.5060	1,492,583	1,500,000	1,500,000					4.586	3.873	JAJO	14,905	38,501	07/02/2019	04/15/2029
00162L-CW-5	ALM LOAN FUNDING ALM LOAN FUNDING	0	D	2	2	5,000,000	98.6690	4,933,470	5,000,000	5,000,000					4.686	3.973	JAJO	50,766	265,099	06/20/2018	07/15/2027
00163E-BY-7	ALM LOAN FUNDING SERIES 20126A CLASS CR3	0	D	2	2	1,238,500	97.9310	1,224,140	1,250,000	1,235,033		(3,467)			4.686	4.212	JAJO	12,692	32,719	07/08/2019	07/15/2026
00164B-BJ-5	ALM LOAN FUNDING SERIES 20137R2A CLASS BR2	0	D	2	1	1,000,000	96.6020	966,018	1,000,000	1,000,000					4.186	3.470	JAJO	9,070	47,950	09/25/2018	10/15/2027
00164B-BL-0	ALM LOAN FUNDING SERIES 20137R2A CLASS CR2	0	D	2	2	1,000,000	96.6960	966,956	1,000,000	1,000,000					4.986	4.283	JAJO	10,803	56,061	09/25/2018	10/15/2027
00165K-AN-6	ALM LOAN FUNDING SERIES 201618A CLASS BR	0	D	2	1	1,000,000	99.2690	992,687	1,000,000	1,000,000					4.236	3.519	JAJO	9,178	48,457	08/02/2018	01/15/2028
00165K-AQ-9	ALM LOAN FUNDING SERIES 201618A CLASS CR	0	D	2	2	2,702,750	98.5460	2,710,004	2,750,000	2,700,216		(2,534)			4.986	4.639	JAJO	29,709	79,779	08/22/2019	01/15/2028
001746-AS-5	American Money Management Corp AMMC 2016-18A CR		D	2	1FE	10,000,000	94.5290	9,452,901	10,000,000	10,000,000					3.867	4.056	FMAN	38,673	450,832	05/18/2018	05/26/2031
001746-AU-0	American Money Management Corp AMMC 2016-18A DR		D	2	2FE	10,000,000	94.4470	9,444,730	10,000,000	10,000,000					4.969	5.166	FMAN	48,306	562,359	05/18/2018	05/26/2031
00175M-BJ-8	American Money Management Corp AMMC 2014-15A CRR		D	2	1FE	5,100,000	98.9760	5,047,755	5,100,000	5,100,000					4.286	4.408	JAJO	47,362	212,014	11/26/2018	01/15/2032
00175M-BK-5	American Money Management Corp AMMC 2014-15A DRR		D	2	2FE	9,000,000	95.6160	8,605,463	9,000,000	9,000,000					5.386	5.517	JAJO	112,159	459,117	11/26/2018	01/15/2032
00176A-BC-8	American Money Management Corp AMMC 2012-11A CR2		D	2	1FE	9,000,000	96.5200	8,686,760	9,000,000	9,000,000					3.836	4.005	JAJO	60,409	404,100	04/20/2018	04/30/2031
00176A-BD-6	American Money Management Corp AMMC 2012-11A DR2		D	2	2FE	5,000,000	89.5870	4,479,343	5,000,000	5,000,000					4.786	4.965	JAJO	41,873	272,660	04/20/2018	04/30/2031
00176C-AU-5	American Money Management Corp AMMC 2013-12A DR		D	4	2FE	5,000,000	89.9050	4,495,250	5,000,000	5,000,000					4.601	4.813	FMAN	31,954	263,286	11/01/2017	11/10/2030
00177H-AE-9	American Money Management Corp AMMC 2018-22A C		D	2	1FE	15,000,000	95.5190	14,327,834	15,000,000	15,000,000					3.690	3.853	JAJO	104,540	650,552	03/08/2018	04/25/2031
00177H-AG-4	American Money Management Corp AMMC 2018-22A D		D	2	2FE	3,500,000	95.4160	3,339,551	3,500,000	3,500,000					4.640	4.813	JAJO	30,673	185,507	03/08/2018	04/25/2031
00177T-AE-3	American Money Management Corp SERIES 201720A CLASS C	0	D	2	1FE	986,500	99.5100	995,103	1,000,000	985,847		(653)			4.352	4.175	JAJO	9,188	11,892	10/11/2019	04/17/2029
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMMC 2017-21A D		D	4	2FE	6,500,000	95.0150	6,175,955	6,500,000	6,500,000					5.002	5.218	FMAN	52,385	373,080	09/14/2017	11/02/2030
006278-AN-5	ADAMS MILL CLO LTD	0	D	2	2FE	4,000,000	100.0130	4,000,516	4,000,000	4,000,000					5.486	4.781	JAJO	47,546	244,524	06/06/2017	07/15/2026
00900G-AJ-4	AIMCO AIMCO 2018-AA D		D	2	2FE	4,350,000	92.7390	4,034,151	4,350,000	4,350,000					4.552	4.662	JAJO	41,804	223,911	02/16/2018	04/17/2031
00900L-AK-0	AIMCO AIMCO	0	D	2	2FE	1,000,000	100.0070	1,000,066	1,000,000	1,000,000					4.436	3.723	JAJO	9,612	50,485	01/16/2018	01/15/2028
00900P-AG-0	AIMCO AIMCO 2018-BA C		D	2	1FE	5,150,000	96.2570	4,957,249	5,150,000	5,150,000					4.186	4.308	JAJO	46,710	200,294	12/03/2018	01/15/2032
00900P-AJ-4	AIMCO AIMCO 2018-BA D		D	2	2FE	10,000,000	92.8450	9,284,453	10,000,000	10,000,000					4.986	5.117	JAJO	108,033	453,809	12/03/2018	01/15/2032
00901A-AE-7	AIMCO AIMCO 2019-10A C		D	2	1FE	2,000,000	97.8230	1,956,450	2,000,000	2,000,000					4.403	4.560	JAJO	48,254		05/30/2019	07/22/2032
00901A-AG-2	AIMCO AIMCO 2019-10A D		D	2	2FE	2,000,000	99.9900	1,999,794	2,000,000	2,000,000					5.503	5.673	JAJO	59,682		05/30/2019	07/22/2032
016269-AC-6	Alinea CLO LTD ALINE 2018-1A C		D	2	1FE	9,250,000	97.0690	8,978,891	9,250,000	9,250,000					3.886	4.002	JAJO	77,885	510,051	06/18/2018	07/15/2031
016269-AD-4	Alinea CLO LTD ALINE 2018-1A D		D	2	2FE	10,000,000	98.2550	9,825,501	10,000,000	10,000,000					5.086	5.214	JAJO	110,199	702,407	06/18/2018	07/15/2031
020056-AZ-0	ALM LOAN FUNDING ALM 2012-5A CR3		D	4	2FE	10,000,000	98.1740	9,817,395	10,000,000	10,000,000					4.703	4.814	JAJO	97,984	530,243	10/04/2017	10/18/2027
03328T-AY-1	ANCHORAGE CAPITAL CLO LTD ANCHC 2015-7A DR		D	4	2FE	9,000,000	98.8650	8,897,815	9,000,000	9,000,000					4.686	4.813	JAJO	91,380	477,178	10/03/2017	10/15/2027
03328Y-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD	0	D	2	2FE	1,250,000	95.0770	1,188,465	1,250,000	1,250,000					4.686	3.995	JAJO	12,692	66,317	03/16/2018	04/13/2031
033291-AE-5	ANCHORAGE CAPITAL CLO LTD ANCHC 2019-13A C		D	2	1FE	10,000,000	100.2520	10,025,187	10,000,000	10,000,000					4.786	4.915	JAJO	103,699	315,690	02/07/2019	04/15/2032
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCHC 2013-1A CR		D	4	2FE	3,500,000	98.8080	3,458,269	3,500,000	3,500,000					5.186	5.319	JAJO	39,328	203,432	09/21/2017	10/13/2030
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A C		D	2	1FE	7,500,000	98.6910	7,401,799	7,500,000	7,500,000					4.236	4.358	JAJO	68,837	380,773	08/21/2018	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A D		D	2	2FE	6,500,000	98.2970	6,389,325	6,500,000	6,500,000					5.136	5.269	JAJO	72,334	392,241	08/21/2018	10/15/2031
036011-AL-8	Annisa CLO Ltd ANNSA 2016-2A CR		D	2	1FE	4,000,000	97.0330	3,881,302	4,000,000	4,000,000					3.966	4.106	JAJO	31,727	182,970	06/29/2018	07/20/2031
036011-AN-4	Annisa CLO Ltd ANNSA 2016-2A DR		D	2	2FE	5,500,000	97.3130	5,352,196	5,500,000	5,500,000					4.966	5.115	JAJO	55,431	307,195	06/29/2018	07/20/2031
03665A-AB-3	ANTARES CLO ANTARES CLO	0	D	4	1FE	1,000,000	97.2190	972,190	1,000,000	1,000,000					3.716	3.015	JAJO	7,432	43,215	12/14/2017	01/20/2030
03665A-AC-1	ANTARES CLO ANTARES CLO	0	D	4	1FE	1,000,000	94.6760	946,764	1,000,000	1,000,000					4.316	3.621	JAJO	8,632	49,281	12/14/2017	01/20/2030
03665A-AD-9	ANTARES CLO ANTR 2017-2A D		D	4	2FE	4,500,000	95.2100	4,284,448	4,500,000	4,500,000					5.516	5.674	JAJO	49,643	276,366	11/09/2017	01/20/2030
03665A-AD-9	ANTARES CLO ANTR 2017-2A D	0	D	4	2FE	1,000,000	95.2100	952,100	1,000,000	1,000,000					5.516	5.674	JAJO	11,032	61,415	12/14/2017	01/20/2030
03665L-AG-8	ANTARES CLO ANTR 2018-3A C		D	4	1FE	17,500,000	96.0230	16,803,953	17,500,000	17,500,000					4.716	4.864	JAJO	165,056	811,067	11/20/2018	01/20/2031
03665L-AJ-2	ANTARES CLO ANTR 2018-3A D		D	4	2FE	17,500,000	94.5570	16,547,456	17,500,000	17,500,000					5.616	5.775	JAJO	196,556	944,504	11/20/2018	01/20/2031
03665M-AE-1	ANTARES CLO ANTR 2018-1A C		D	2	1FE	12,300,000	99.7170	12,265,141	12,300,000	12,300,000					4.316	4.459	JAJO	106,171	606,161	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO ANTR 2018-1A D		D	2	2FE	18,500,000	99.4140	18,391,607	18,500,000	18,500,000					5.366	5.522	JAJO	198,538	1,108,113	04/04/2018	04/20/2031
03665T-AG-1	ANTARES CLO ANTR 2018-2A C		D	4	1FE	2,500,000	94.6950	2,367,378	2,500,000	2,500,000					4.666	4.813	JAJO	23,329	138,129	08/24/2018	10/20/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03665T-AG-1	ANTARES CLO ANTR 2018-2A C	0	D	4	1FE	2,500,000	94.6950	2,367,378	2,500,000	2,500,000					4.666	4.813	JAJO	23,329	138,129	08/24/2018	10/20/2030
03665T-AJ-5	ANTARES CLO ANTR 2018-2A D		D	4	2FE	6,500,000	93.4960	6,077,266	6,500,000	6,500,000					5.616	5.775	JAJO	73,006	424,488	08/24/2018	10/20/2030
03665T-AJ-5	ANTARES CLO ANTR 2018-2A D	0	D	4	2FE	1,000,000	93.4960	934,964	1,000,000	1,000,000					5.616	5.775	JAJO	11,232	65,306	08/24/2018	10/20/2030
03753L-AJ-5	APECX CREDIT CLO LLC APEXC 2017-2A D		D	4	2FE	8,500,000	95.0610	8,080,148	8,500,000	8,500,000					5.408	5.624	MJSD	15,323	516,313	08/25/2017	09/20/2029
03754L-AE-5	Apex Credit CLO LLC APEXC 2018-2A C1		D	2	1FE	11,020,000	96.0230	10,581,735	11,020,000	11,020,000					4.366	4.510	JAJO	96,224	497,470	11/13/2018	10/20/2031
03754L-AG-0	Apex Credit CLO LLC APEXC 2018-2A D		D	2	2FE	10,000,000	94.2550	9,425,500	10,000,000	10,000,000					5.366	5.522	JAJO	107,318	541,703	11/13/2018	10/20/2031
03755H-AJ-2	Apex Credit CLO LLC APEX CREDIT CLO LLC	0	D	2	1FE	2,000,000	95.5240	1,910,480	2,000,000	2,000,000					3.890	3.233	JAJO	14,694	90,796	03/14/2018	04/25/2031
03755H-AL-7	Apex Credit CLO LLC APEXC 2018-1A D		D	2	2FE	13,500,000	91.7440	12,385,394	13,500,000	13,500,000					4.890	5.066	JAJO	124,686	749,747	03/14/2018	04/25/2031
03755H-AL-7	Apex Credit CLO LLC APEXC 2018-1A D	0	D	2	2FE	1,000,000	91.7440	917,437	1,000,000	1,000,000					4.890	5.066	JAJO	9,236	55,537	03/14/2018	04/25/2031
03764Q-BJ-0	APIDOS CLO APID 2013-15A CRR		D	2	1FE	9,000,000	95.5000	8,594,997	9,000,000	9,000,000					3.816	3.954	JAJO	68,686	398,032	03/29/2018	04/20/2031
03764Q-BL-5	APIDOS CLO APID 2013-15A DRR		D	2	2FE	7,500,000	96.3410	7,225,602	7,500,000	7,500,000					4.666	4.812	JAJO	69,988	396,152	03/29/2018	04/20/2031
03765L-AV-4	APIDOS CLO APID 2015-20A BRR		D	2	1FE	10,000,000	98.0060	9,800,617	10,000,000	10,000,000					3.951	4.055	JAJO	84,505	454,540	07/10/2018	07/16/2031
03765L-AX-0	APIDOS CLO APID 2015-20A CR		D	2	2FE	5,950,000	97.1420	5,779,976	5,950,000	5,950,000					4.951	5.066	JAJO	63,007	330,778	07/10/2018	07/16/2031
03765W-BG-2	Apollo Credit Funding Ltd APCF 4A BR		D	2	1FE	15,000,750	97.9320	14,689,725	15,000,000	14,995,064		(5,759)			3.986	4.112	JAJO	129,549	688,839	06/14/2018	07/15/2030
03766Y-AA-1	APIDOS CLO APID 2017-28A D		D	2	3FE	5,000,000	94.5610	4,728,037	5,000,000	5,000,000					7.466	7.656	JAJO	74,659	405,657	11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO APID 2017-28A C		D	2	2FE	11,875,000	94.2360	11,190,550	11,875,000	11,875,000					4.466	4.611	JAJO	106,065	603,227	11/09/2017	01/20/2031
03767J-AD-7	APIDOS CLO APID 2017-27A B		D	4	1FE	14,750,000	100.0030	14,750,444	14,750,000	14,750,000					4.352	4.460	JAJO	135,520	729,329	06/23/2017	07/17/2030
03767J-AE-5	APIDOS CLO SERIES 201727A CLASS C	0	D	4	2FE	485,500	100.2830	501,415	500,000	484,613		(887)			5.452	5.617	JAJO	3,710		11/08/2019	07/17/2030
03767V-AE-8	APIDOS CLO APID 2019-31A C		D	2	1FE	7,000,000	100.0490	7,003,416	7,000,000	7,000,000					4.536	4.662	JAJO	68,798	138,620	04/10/2019	04/15/2031
03767V-AF-5	APIDOS CLO APID 2019-31A D		D	2	2FE	7,000,000	100.2240	7,015,645	7,000,000	7,000,000					5.636	5.776	JAJO	85,481	169,634	04/10/2019	04/15/2031
03768B-AA-9	APIDOS CLO APID XXXA D		D	2	3FE	4,000,000	94.5560	3,782,239	4,000,000	4,000,000					7.603	7.757	JAJO	63,360	362,429	08/07/2018	10/18/2031
03768C-AJ-8	APIDOS CLO APID XXXA B		D	2	1FE	6,000,000	96.9550	5,817,301	6,000,000	6,000,000					4.003	4.105	JAJO	50,041	302,443	08/07/2018	10/18/2031
03768C-AL-3	APIDOS CLO APID XXXA C		D	2	2FE	6,500,000	97.5010	6,337,568	6,500,000	6,500,000					5.003	5.117	JAJO	67,752	400,230	08/07/2018	10/18/2031
03990A-AA-1	ARES CLO LTD ARES 2018-48A E		D	2	3FE	5,500,000	92.4670	5,085,701	5,500,000	5,500,000					7.166	7.350	JAJO	78,825	565,436	05/24/2018	07/20/2030
04015T-AD-3	ARES CLO LTD ARES 2015-38A ER		D	2	3FE	9,550,000	91.3620	8,725,095	9,550,000	9,550,000					7.016	7.198	JAJO	134,003	731,352	02/20/2018	04/20/2030
04016D-AE-5	ARES CLO LTD ARES 2016-41A C		D	2	1FE	12,000,000	100.0640	12,007,679	12,000,000	12,000,000					4.586	4.712	JAJO	119,239	624,071	11/29/2016	01/15/2029
04016L-AJ-6	ARES 2017-42A D ARES 2017-42A D		D	4	2FE	3,000,000	99.9870	2,999,617	3,000,000	3,000,000					5.403	5.573	JAJO	31,969	181,688	02/21/2017	01/22/2028
04016N-AF-0	ARES CLO LTD ARES 2017-44A C		D	2	2FE	11,500,000	100.0030	11,500,391	11,500,000	11,500,000					5.436	5.572	JAJO	135,450	697,176	07/14/2017	10/15/2029
04016P-AG-3	ARES CLO LTD ARES 2017-43A D		D	4	2FE	6,993,000	100.0010	7,000,057	7,000,000	7,030,127		(6,331)			5.726	5.791	JAJO	86,846	444,950	04/04/2017	10/15/2029
04016Q-AD-8	ARES CLO LTD ARES 2017-45A D		D	4	2FE	6,500,000	98.1490	6,379,700	6,500,000	6,500,000					5.036	5.167	JAJO	70,926	367,695	08/30/2017	10/15/2030
04016V-AG-0	ARES CLO LTD ARES 2018-47A C		D	2	1FE	13,800,000	96.3550	13,296,967	13,800,000	13,800,000					3.752	3.853	JAJO	110,750	598,753	03/13/2018	04/15/2030
04016V-AJ-4	ARES CLO LTD ARES 2018-47A D		D	2	2FE	15,000,000	95.3910	14,308,674	15,000,000	15,000,000					4.686	4.813	JAJO	152,299	795,297	03/13/2018	04/15/2030
04016W-AA-1	ARES CLO LTD ARES 2018-47A E		D	2	3FE	15,000,000	94.1430	14,121,411	15,000,000	15,000,000					7.486	7.655	JAJO	243,299	1,221,131	03/13/2018	04/15/2030
04017E-AJ-1	ARES CLO LTD ARES 2014-32RA A2B		D	2	1FE	9,000,000	100.1310	9,011,803	9,000,000	9,000,000					4.290	4.313	FMAN	49,335	386,100	04/06/2018	05/15/2030
04017F-AJ-8	ARES CLO LTD ARES 2018-48A D		D	2	2FE	7,250,000	95.5850	6,929,889	7,250,000	7,250,000					4.666	4.813	JAJO	67,655	502,673	05/24/2018	07/20/2030
04017J-AG-6	ARES CLO LTD ARES 2018-49A C		D	2	1FE	10,000,000	96.7010	9,670,111	10,000,000	10,000,000					3.903	4.055	JAJO	76,981	544,173	07/06/2018	07/22/2030
04017J-AJ-0	ARES CLO LTD ARES 2018-49A D		D	2	2FE	8,500,000	97.6180	8,297,530	8,500,000	8,500,000					4.953	5.117	JAJO	83,036	571,879	07/06/2018	07/22/2030
04017K-AA-6	ARES CLO LTD ARES 2018-49A E		D	2	3FE	5,000,000	95.5880	4,779,407	5,000,000	5,000,000					7.653	7.862	JAJO	75,470	501,774	07/06/2018	07/22/2030
04018L-AE-5	ARES CLO LTD ARES 2018-50A C		D	2	1FE	6,000,000	99.2330	5,953,952	6,000,000	6,000,000					4.136	4.258	JAJO	53,770	238,442	11/19/2018	01/15/2032
04018L-AG-0	ARES CLO LTD ARES 2018-50A D		D	2	2FE	2,400,000	96.4980	2,315,951	2,400,000	2,400,000					4.886	5.015	JAJO	25,408	110,627	11/19/2018	01/15/2032
04623T-AE-5	Assurant CLO I, LTD. ASRNT 2018-1A C		D	2	1FE	10,500,000	96.1970	10,100,710	10,500,000	10,500,000					3.766	3.904	JAJO	79,083	459,063	03/09/2018	04/20/2031
04623T-AG-0	Assurant CLO I, LTD. ASSURANT CLO	0	D	2	2FE	1,000,000	94.2360	942,358	1,000,000	1,000,000					4.816	4.149	JAJO	9,632	54,337	03/09/2018	04/20/2031
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2013-1A DR		D	4	2FE	6,800,000	94.2420	6,408,433	6,800,000	6,800,000					4.504	4.712	FMAN	37,434	350,070	11/08/2017	11/17/2027
04941V-AJ-4	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-9A D		D	4	2FE	12,000,000	87.3460	10,481,494	12,000,000	12,000,000					4.516	4.661	JAJO	108,381	615,643	02/23/2018	04/20/2028
04941Y-AL-3	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-11A C		D	2	1FE	10,000,000	95.1060	9,510,635	10,000,000	10,000,000					3.886	4.055	JAJO	70,157	600,989	06/08/2018	07/26/2031
04941Y-AN-9	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-11A D		D	2	2FE	15,000,000	93.1650	13,974,782	15,000,000	15,000,000					4.986	5.167	JAJO	135,027	1,124,692	06/08/2018	07/26/2031
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-12A C		D	2	1FE	10,000,000	97.1270	9,712,701	10,000,000	10,000,000					4.306	4.480	JAJO	82,532	532,040	08/29/2018	10/24/2031
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-12A C	0	D	2	1FE	1,000,000	97.1270	971,270	1,000,000	1,000,000					4.306	4.480	JAJO	8,253	53,204	08/29/2018	10/24/2031
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-12A D		D	2	2FE	9,875,000	91.7900	9,179,028	10,000,000	9,762,344		39,722			5.006	5.544	JAJO	95,948	608,262	08/29/2018	10/24/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-12A D	0	D	2	2FE	987,500	91.7900	917,903	1,000,000	976,234		3,972			5.006	5.544	JAJO	9,595	60,826	08/29/2018	10/24/2031
04942V-AL-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A BN		D	2	1FE	8,500,000	99.4030	8,449,252	8,500,000	8,500,000					4.003	4.156	JAJO	67,110	224,356	02/22/2019	04/22/2031
04942V-AQ-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A C		D	2	1FE	8,500,000	99.6870	8,473,365	8,500,000	8,500,000					4.853	5.016	JAJO	81,359	266,501	02/22/2019	04/22/2031
04965C-AQ-1	ATRIUM CDO CORP ATRM 12A DR		D	4	2FE	14,250,000	97.8360	13,941,651	14,250,000	14,250,000					4.753	4.914	JAJO	133,586	769,107	11/06/2017	04/22/2027
04965E-AA-2	ATRIUM CDO CORP ATRM 15A E		D	2	3FE	10,000,000	95.4380	9,543,751	10,000,000	10,000,000					7.784	8.012	JAJO	151,356	733,913	11/16/2018	01/23/2031
04965H-AA-5	ATRIUM CDO CORP ATRM 14A E		D	2	3FE	6,500,000	95.3250	6,196,105	6,500,000	6,500,000					7.651	7.808	JAJO	106,368	616,036	07/19/2018	08/23/2030
04965L-AL-2	ATRIUM CDO CORP ATRM 14A C		D	2	1FE	4,929,000	97.9770	4,898,875	5,000,000	5,039,327		102,366			3.951	3.933	JAJO	42,252	258,503	08/29/2018	08/23/2030
05071T-AC-3	Audax Senior Debt CLO II, LLC SERIES 20192A CLASS B	0	D	4	1FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000					5.903	5.582	JAJO	20,661		11/13/2019	10/22/2029
05363L-AY-9	AVERY 2015-6A C AVERY 2015-6A CR		D	4	1FE	16,000,000	98.5500	15,768,014	16,000,000	16,000,000					3.891	4.104	FMAN	98,559	736,552	08/22/2018	08/05/2027
05580H-AS-8	BNPP 2014 BNPIP 2014-2A DR		D	4	2FE	8,000,000	91.2940	7,303,517	8,000,000	8,000,000					5.436	5.624	JAJO	76,097	488,978	07/18/2017	10/30/2025
05682Q-AJ-5	BAIN CAPITAL CREDIT CLO LTD BCC 2017-1A C1		D	4	1FE	2,788,750	99.4100	2,772,289	2,788,750	2,788,750					4.466	4.611	JAJO	24,908	141,663	06/13/2017	07/20/2030
05682V-AJ-4	Bain Capital Credit CLO, Limit BCC 2018-2A D		D	2	2FE	11,000,000	95.0840	10,459,292	11,000,000	11,000,000					4.816	4.965	JAJO	105,949	759,604	06/01/2018	07/19/2031
05683H-AJ-4	BAIN CAPITAL CREDIT CLO LTD BCC 2017-2A DR		D	4	2FE	8,000,000	98.1840	7,854,696	8,000,000	8,000,000					5.490	5.674	JAJO	82,954	492,961	09/14/2017	07/25/2030
05683L-AG-1	Bain Capital Credit CLO, Limit BCC 2018-1A C		D	2	1FE	15,000,000	95.5030	14,325,474	15,000,000	15,000,000					3.684	3.853	JAJO	107,450	649,939	03/12/2018	04/23/2031
05683L-AJ-5	Bain Capital Credit CLO, Limit BCC 2018-1A D		D	2	2FE	8,500,000	92.1990	7,836,947	8,500,000	8,500,000					4.634	4.813	JAJO	76,590	450,170	03/12/2018	04/23/2031
05683L-AJ-5	Bain Capital Credit CLO, Limit BCC 2018-1A D	0	D	2	2FE	1,800,000	92.1990	1,659,589	1,800,000	1,800,000					4.634	4.813	JAJO	16,219	95,330	03/12/2018	04/23/2031
05683M-AA-2	Bain Capital Credit CLO, Limit BCC 2018-1A E		D	2	3FE	6,500,000	90.5640	5,886,668	6,500,000	6,500,000					7.284	7.503	JAJO	92,062	518,890	03/12/2018	04/23/2031
06759F-AG-1	BABSON CLO LTD BABSN 2015-2A DR		D	4	2FE	11,937,500	97.2270	11,606,501	11,937,500	11,937,500					4.916	5.066	JAJO	117,367	660,717	10/12/2017	10/20/2030
06759M-AL-5	BABSON CLO LTD BABSN 2016-1A CR		D	2	1FE	10,000,000	96.4120	9,641,170	10,000,000	10,000,000					4.034	4.207	JAJO	78,439	468,779	07/25/2018	07/23/2030
06759M-AN-1	BABSON CLO LTD BABSN 2016-1A DR		D	2	2FE	7,150,000	95.3210	6,815,431	7,150,000	7,150,000					4.984	5.168	JAJO	69,291	404,046	07/25/2018	07/23/2030
06760B-AJ-1	BABSON CLO LTD BABSN 2017-1A C		D	4	1FE	11,500,000	99.9540	11,494,661	11,500,000	11,500,000					4.403	4.510	JAJO	105,495	574,800	06/23/2017	07/18/2029
06760G-AC-5	BABSON CLO LTD BABSN 2018-1A B		D	2	1FE	12,000,000	94.8300	11,379,648	12,000,000	12,000,000					3.736	3.853	JAJO	97,139	520,655	02/23/2018	04/15/2031
06760G-AD-3	BABSON CLO LTD BABSN 2018-1A C		D	2	2FE	12,000,000	92.5020	11,100,228	12,000,000	12,000,000					4.586	4.712	JAJO	119,239	624,071	02/23/2018	04/15/2031
06760H-AA-7	BABSON CLO LTD BABSN 2018-1A D		D	2	3FE	8,000,000	90.9280	7,274,222	8,000,000	8,000,000					7.501	7.656	JAJO	130,015	651,270	02/23/2018	04/15/2031
06760J-AJ-4	BABSON CLO LTD BABSN 2018-2A B		D	2	1FE	19,000,000	97.5280	18,530,364	19,000,000	19,000,000					3.886	4.004	JAJO	159,979	853,266	04/04/2018	04/15/2030
06760J-AL-9	BABSON CLO LTD BABSN 2018-2A C		D	2	2FE	10,500,000	95.8210	10,061,252	10,500,000	10,500,000					4.701	4.813	JAJO	106,945	556,708	04/04/2018	04/15/2030
06760K-AA-0	BABSON CLO LTD BABSN 2018-2A D		D	2	3FE	9,374,600	94.8570	9,011,382	9,500,000	9,404,633		4,886			7.486	7.887	JAJO	154,090	778,199	04/04/2018	04/15/2030
06760X-AJ-3	BABSON CLO LTD BABSN 2018-4A D		D	2	2FE	5,500,000	96.9360	5,331,478	5,500,000	5,500,000					4.886	5.016	JAJO	58,226	260,276	10/26/2018	10/15/2030
06761K-AG-6	BABSON CLO LTD BABSN 2019-3A C		D	2	1FE	6,250,000	100.0610	6,253,838	6,250,000	6,250,000					4.666	4.813	JAJO	58,324	133,310	04/11/2019	04/20/2031
06761K-AJ-0	BABSON CLO LTD BABSN 2019-3A D		D	2	2FE	7,000,000	100.4030	7,028,189	7,000,000	7,000,000					5.766	5.928	JAJO	80,722	181,604	04/11/2019	04/20/2031
06761V-AL-1	BABSON CLO LTD SERIES 20194A CLASS D	0	D	2	2FE	1,000,000	99.9910	999,913	1,000,000	1,000,000					6.386	6.098	JAJO	2,306		11/13/2019	01/15/2033
07378W-AU-2	BEAN CREEK CLO LTD BEAN CREEK CLO LTD	0	D	2	1FE	2,000,000	96.0250	1,920,504	2,000,000	2,000,000					3.866	3.185	JAJO	15,464	89,463	04/06/2018	04/20/2031
07378W-AW-8	BEAN CREEK CLO LTD BEAN CREEK CLO LTD	0	D	2	2FE	1,650,000	94.3960	1,557,529	1,650,000	1,650,000					4.716	4.052	JAJO	15,562	87,988	04/06/2018	04/20/2031
08179H-AD-2	BENEFIT STREET PARTNERS CLO L BSP 2017-12A C		D	4	2FE	13,500,000	97.2060	13,122,783	13,500,000	13,500,000					5.036	5.167	JAJO	147,307	763,674	09/19/2017	10/15/2030
08179L-AG-6	Benefit Street Partners CLO Lt BSP 2018-14A C		D	2	1FE	14,500,000	94.6260	13,720,744	14,500,000	14,500,000					3.716	3.853	JAJO	107,761	626,613	02/23/2018	04/20/2031
08179L-AJ-0	Benefit Street Partners CLO Lt BSP 2018-14A D		D	2	2FE	3,500,000	91.5720	3,205,017	3,500,000	3,500,000					4.566	4.712	JAJO	31,961	181,332	02/23/2018	04/20/2031
08180X-AW-2	Benefit Street Partners CLO Lt BSP 2015-8A CR		D	2	2FE	6,500,000	91.4980	5,947,378	6,500,000	6,500,000					4.716	4.864	JAJO	61,306	346,618	01/25/2018	01/20/2031
08181B-AU-3	Benefit Street Partners CLO Lt BSP 2016-9A CR		D	2	1FE	10,000,000	94.3700	9,436,983	10,000,000	10,000,000					3.916	4.055	JAJO	78,318	452,369	07/16/2018	07/20/2031
08181B-AW-9	Benefit Street Partners CLO Lt BSP 2016-9A DR		D	2	2FE	8,500,000	92.3310	7,848,158	8,500,000	8,500,000					4.916	5.066	JAJO	83,570	470,458	07/16/2018	07/20/2031
08181J-AD-4	Benefit Street Partners CLO Lt BSP 2018-5BA B		D	2	1FE	14,000,000	95.8810	13,423,368	14,000,000	14,000,000					4.116	4.257	JAJO	115,245	661,628	04/19/2018	04/20/2031
08181J-AE-2	Benefit Street Partners CLO Lt BSP 2018-5BA C		D	2	2FE	9,950,000	93.9750	9,397,492	10,000,000	10,012,856		(6,837)			4.896	5.027	JAJO	97,918	551,458	04/19/2018	04/20/2031
08181V-AG-0	Benefit Street Partners CLO Lt BSP 2018-16A C		D	2	1FE	9,000,000	100.2060	9,018,576	9,000,000	9,000,000					4.502	4.611	JAJO	85,540	371,955	12/12/2018	01/17/2032
08181V-AJ-4	Benefit Street Partners CLO Lt BSP 2018-16A D		D	2	2FE	10,200,000	100.3280	10,233,446	10,200,000	10,200,000					5.702	5.826	JAJO	122,786	521,169	12/12/2018	01/17/2032
08763Q-AG-7	BETONY CLO 2 BTNY2 2018-1A C		D	2	2FE	10,000,000	95.7830	9,578,333	10,000,000	10,000,000					4.836	5.017	JAJO	87,310	550,389	06/05/2018	04/30/2031
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK 2014-1A CR		D	4	2FE	13,000,000	100.0020	13,000,257	13,000,000	13,000,000					5.602	5.724	JAJO	153,747	807,555	07/12/2017	10/17/2026
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK 2016-1A BR		D	2	1FE	9,488,125	94.7510	9,001,361	9,500,000	9,501,684		(4,999)			3.916	4.082	JAJO	67,164	436,508	04/12/2018	04/26/2031
09203W-AU-9	BLACK DIAMOND CLO LTD BLACK 2016-1A CR		D	2	2FE	9,500,000	93.5150	8,883,904	9,500,000	9,500,000					4.936	5.117	JAJO	84,660	535,292	04/12/2018	04/26/2031
09203W-AY-1	BLACK DIAMOND CLO LTD BLACK 2016-1A A2BR		D	2	1FE	9,500,000	100.1550	9,514,763	9,500,000	9,500,000					4.577	4.603	JAJO	78,501	434,777	04/12/2018	04/26/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK 2019-2A B		D	2	1FE	11,000,000	98.8440	10,872,873	11,000,000	11,000,000					4.984	5.170	JAJO	257,575		06/18/2019	07/23/2032
09626Q-BE-6	BLUEMOUNTAIN CLO LTD BLUEM 2014-2A CR2		D	2	1FE	10,000,000	96.7670	9,676,660	10,000,000	10,000,000					4.166	4.308	JAJO	83,318	477,647	09/06/2018	10/20/2030
09626Q-BG-1	BLUEMOUNTAIN CLO LTD BLUEM 2014-2A DR2		D	2	2FE	10,000,000	95.5140	9,551,350	10,000,000	10,000,000					5.066	5.217	JAJO	101,318	568,647	09/06/2018	10/20/2030
09626Y-AW-0	BLUEMOUNTAIN CLO LTD BLUEM 2013-2A DR		D	4	2FE	12,500,000	95.0370	11,879,643	12,500,000	12,500,000					4.853	5.016	JAJO	119,646	687,329	10/11/2017	10/22/2030
09628N-AU-6	BLUEMOUNTAIN CLO LTD BLUEM 2015-4A CR		D	2	1FE	8,500,000	95.5240	8,119,544	8,500,000	8,500,000					3.866	4.005	JAJO	65,720	380,217	04/16/2018	04/20/2030
09628N-AW-2	BLUEMOUNTAIN CLO LTD BLUEM 2015-4A DR		D	2	2FE	10,000,000	95.0630	9,506,348	10,000,000	10,000,000					4.916	5.066	JAJO	98,318	553,480	04/16/2018	04/20/2030
09628V-AS-3	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A CR		D	2	1FE	5,000,000	95.2500	4,762,500	5,000,000	5,000,000					4.110	4.308	FMAN	26,828	237,881	11/02/2018	11/15/2030
09628V-AU-8	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A DR		D	2	2FE	7,500,000	93.1310	6,984,837	7,500,000	7,500,000					5.010	5.218	FMAN	49,055	425,259	11/02/2018	11/15/2030
09629E-AJ-0	BLUEMOUNTAIN CLO LTD BLUEM 2017-2A C		D	4	2FE	12,500,000	95.6700	11,958,771	12,500,000	12,500,000					4.966	5.117	JAJO	124,147	698,170	08/21/2017	10/20/2030
09629L-AJ-4	BLUEMOUNTAIN CLO LTD BLUEM 2018-23A D		D	2	2FE	4,000,000	95.9020	3,836,084	4,000,000	4,000,000					4.866	5.016	JAJO	38,927	197,270	10/17/2018	10/20/2031
09629P-AG-1	BLUEMOUNTAIN CLO LTD BLUEM 2018-22A C		D	2	1FE	10,000,000	96.7980	9,679,825	10,000,000	10,000,000					3.936	4.055	JAJO	85,283	583,455	06/19/2018	07/15/2031
09629P-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM 2018-22A D		D	2	2FE	10,000,000	95.0180	9,501,750	10,000,000	10,000,000					4.836	4.965	JAJO	104,783	701,705	06/19/2018	07/15/2031
09629T-AJ-7	BLUEMOUNTAIN CLO LTD BLUEM 2018-1A C		D	2	1FE	10,000,000	96.6750	9,667,495	10,000,000	10,000,000					3.986	4.156	JAJO	69,746	464,208	07/18/2018	07/30/2030
09629T-AL-2	BLUEMOUNTAIN CLO LTD BLUEM 2018-1A D		D	2	2FE	13,000,000	95.2830	12,386,795	13,000,000	13,000,000					4.986	5.168	JAJO	113,420	735,276	07/18/2018	07/30/2030
09629V-AG-8	BLUEMOUNTAIN CLO LTD BLUEM 2018-2A C		D	2	1FE	10,000,000	95.3530	9,535,310	10,000,000	10,000,000					4.110	4.308	FMAN	53,657	571,136	08/09/2018	08/15/2030
09629V-AJ-2	BLUEMOUNTAIN CLO LTD BLUEM 2018-2A D		D	2	2FE	10,000,000	96.1220	9,612,170	10,000,000	10,000,000					5.060	5.269	FMAN	66,060	687,775	08/09/2018	08/15/2030
09630A-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM 2018-3A C		D	2	1FE	7,500,000	97.2710	7,295,340	7,500,000	7,500,000					4.140	4.307	JAJO	58,645	368,127	10/03/2018	10/25/2030
09630A-AL-0	BLUEMOUNTAIN CLO LTD BLUEM 2018-3A D		D	2	2FE	8,000,000	94.2190	7,537,504	8,000,000	8,000,000					5.190	5.370	JAJO	78,421	480,169	10/03/2018	10/25/2030
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24		D	4	1FE	25,131,866	105.6280	26,546,313	25,131,866	25,131,866					4.625	4.652	MJSD	35,516	1,162,349	06/25/2013	06/20/2024
114521-AN-7	BROOKSIDE MILL CLO LTD BROOKSIDE MILL CLO LTD	0	D	2	1FE	1,000,000	98.6250	986,250	1,000,000	1,000,000					3.802	3.063	JAJO	8,027	43,870	01/29/2018	01/17/2028
114521-AP-2	BROOKSIDE MILL CLO LTD BROOKSIDE MILL CLO LTD	0	D	2	2FE	1,900,000	97.5440	1,853,327	1,900,000	1,900,000					4.652	3.924	JAJO	18,660	99,727	01/29/2018	01/17/2028
124166-AL-3	Buttermilk Park CLO Ltd BMILK 2018-1A D		D	2	2FE	7,250,000	96.5540	7,000,143	7,250,000	7,250,000					5.101	5.222	JAJO	74,990	439,894	08/27/2018	10/15/2030
12416P-AA-5	Buttermilk Park CLO Ltd BMILK 2018-1A E		D	2	3FE	9,000,000	95.5200	8,596,762	9,000,000	9,000,000					7.736	7.919	JAJO	139,250	804,450	08/27/2018	10/15/2030
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A		D	4	1FE	1,416,361	100.5940	1,425,081	1,416,667	1,416,488		57			3.470	3.504	MON	819	49,158	10/10/2012	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A		D	4	1FE	4,549,692	100.2640	4,562,008	4,550,000	4,634,336		84,816			3.350	2.366	MON	2,540	152,425	03/21/2013	03/27/2028
12548J-AG-7	CIFC FUNDING LTD CIFC 2017-3A B		D	4	1FE	5,000,000	99.9990	4,999,958	5,000,000	5,000,000					4.316	4.459	JAJO	43,159	246,407	06/02/2017	07/20/2030
12548R-AD-6	CIFC FUNDING LTD CIFC 2014-2RA A3		D	2	1FE	8,250,000	96.1800	7,934,880	8,250,000	8,250,000					3.836	4.005	JAJO	60,657	370,647	05/07/2018	04/24/2030
12549A-AS-9	CIFC FUNDING LTD CIFC 2013-1A CR		D	4	2FE	7,500,000	99.0950	7,432,118	7,500,000	7,500,000					5.551	5.674	JAJO	89,045	462,572	07/21/2017	07/16/2030
12549B-AW-8	CIFC FUNDING LTD CIFC 2013-2A B1LR		D	4	2FE	11,000,000	96.8720	10,655,959	11,000,000	11,000,000					5.053	5.167	JAJO	115,804	622,302	09/27/2017	10/18/2030
12550G-AE-3	CIFC FUNDING LTD CIFC 2018-5A B		D	2	1FE	6,750,000	99.2450	6,699,028	6,750,000	6,750,000					4.136	4.257	JAJO	60,491	267,133	11/20/2018	01/15/2032
12550G-AG-8	CIFC FUNDING LTD CIFC 2018-5A C		D	2	2FE	7,000,000	97.2050	6,804,371	7,000,000	7,000,000					4.986	5.117	JAJO	75,623	326,610	11/20/2018	01/15/2032
12551J-AJ-5	CIFC FUNDING LTD CIFC 2017-4A C		D	4	2FE	6,500,000	98.1400	6,379,114	6,500,000	6,500,000					5.186	5.370	JAJO	64,609	380,993	08/14/2017	10/24/2030
12551M-AG-4	CIFC FUNDING LTD CIFC 2017-5A C		D	4	2FE	15,000,000	96.8990	14,534,838	15,000,000	15,000,000					4.852	4.965	JAJO	153,651	817,732	10/13/2017	11/16/2030
12551N-AA-5	CIFC FUNDING LTD CIFC 2017-5A D		D	4	3FE	4,500,000	98.2200	4,419,892	4,500,000	4,500,000					8.102	8.268	JAJO	76,970	393,601	10/13/2017	11/16/2030
12551P-AG-7	CIFC FUNDING LTD CIFC 2012-2RA C		D	4	2FE	8,500,000	96.6400	8,214,417	8,500,000	8,500,000					4.466	4.611	JAJO	75,920	431,783	11/27/2017	01/20/2028
12551R-AE-8	CIFC FUNDING LTD CIFC FUNDING LTD	0	D	2	1FE	2,918,000	95.3620	2,860,872	3,000,000	2,916,039		(1,961)			3.753	3.504	JAJO	23,458	64,090	07/16/2019	04/18/2031
12551R-AG-3	CIFC FUNDING LTD CIFC FUNDING LTD	0	D	2	2FE	1,800,000	94.7930	1,706,265	1,800,000	1,800,000					4.653	3.948	JAJO	17,450	94,531	01/31/2018	04/18/2031
12551Y-AE-3	CIFC FUNDING LTD CIFC 2018-3A C		D	2	1FE	5,000,000	97.6560	4,882,784	5,000,000	5,000,000					3.903	4.005	JAJO	40,659	277,396	06/15/2018	07/18/2031
12551Y-AG-8	CIFC FUNDING LTD CIFC 2018-3A D		D	2	2FE	5,500,000	96.6750	5,317,112	5,500,000	5,500,000					4.853	4.965	JAJO	55,610	371,174	06/15/2018	07/18/2031
12661K-AG-5	CVP CLO CVP 2017-1A D		D	4	2FE	7,880,000	100.0260	8,002,041	8,000,000	7,953,700		92			6.116	6.390	JAJO	97,854	539,851	07/12/2017	07/20/2030
12805P-AA-4	CAL FUNDING III LTD CAL FUNDING III LTD	0	D	2	1FE	749,916	100.0040	750,032	750,000	750,730		(86)			3.620	3.619	MON	453	27,150	06/28/2017	06/25/2042
12805P-AJ-5	CAL FUNDING III LTD SERIES 20182A CLASS A	0	D	2	1FE	874,902	101.7270	890,109	875,000	869,603		525			4.340	4.542	MON	633	37,975	09/12/2018	09/25/2043
141312-AG-3	Carbone CLO, LTD CRBN 2017-1A C		D	2	2FE	9,000,000	95.5460	8,599,096	9,000,000	9,000,000					4.566	4.712	JAJO	82,186	466,282	11/06/2017	01/20/2031
14307P-AJ-4	CARLYLE GLOBAL MARKET STRATEGI CGMS C17A BR		D	2	1FE	6,000,000	95.8380	5,750,256	6,000,000	6,000,000					3.786	3.954	JAJO	39,748	266,358	04/09/2018	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CGMS 2013-1A CR		D	4	2FE	8,000,000	96.4020	7,712,144	8,000,000	8,000,000					5.259	5.470	FMAN	56,099	474,579	07/25/2017	08/14/2030
14310K-AY-7	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI	0	D	2	1FE	1,600,000	93.7500	1,500,002	1,600,000	1,600,000					3.736	3.030	JAJO	12,952	69,421	01/26/2018	01/15/2031
14310K-BA-8	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI	0	D	2	2FE	1,000,000	91.0060	910,057	1,000,000	1,000,000					4.636	3.946	JAJO	10,045	52,513	01/26/2018	01/15/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A B		D	2	1FE	6,500,000	96.8360	6,294,360	6,500,000	6,500,000					3.816	3.954	JAJO	49,606	287,468	04/17/2018	04/20/2031
14311X-AG-7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A C		D	2	2FE	10,000,000	94.2030	9,420,347	10,000,000	10,000,000					4.716	4.864	JAJO	94,318	533,258	04/17/2018	04/20/2031
14311Y-AA-8	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A D		D	2	3FE	9,000,000	91.3440	8,220,918	9,000,000	9,000,000					7.716	7.910	JAJO	138,886	752,932	04/17/2018	04/20/2031
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CGMS 2017-3A C		D	4	2FE	11,250,000	97.0120	10,913,843	11,250,000	11,250,000					5.466	5.623	JAJO	122,982	685,228	06/23/2017	07/20/2029
14316E-AG-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B		D	4	1FE	3,500,000	98.8160	3,458,571	3,500,000	3,500,000					4.286	4.409	JAJO	69,202		06/14/2019	07/15/2032
14316E-AJ-8	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A C		D	4	2FE	10,000,000	100.1870	10,018,740	10,000,000	10,000,000					5.686	5.826	JAJO	259,943		06/14/2019	07/15/2032
14317P-AE-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-2A B		D	2	1FE	10,000,000	97.3370	9,733,669	10,000,000	10,000,000					4.036	4.156	JAJO	87,449	510,859	07/30/2018	10/15/2031
14889K-AQ-5	CATAMARAN CLO LTD	0	D	2	1FE	1,500,000	99.0910	1,486,359	1,500,000	1,500,000					3.903	3.219	JAJO	11,547	68,032	12/20/2017	04/22/2027
14889K-AU-6	CATAMARAN CLO LTD CATAMARAN CLO LTD	0	D	2	2FE	1,000,000	98.6880	986,875	1,000,000	1,000,000					4.753	4.075	JAJO	9,374	53,972	12/20/2017	04/22/2027
14900C-AJ-4	CATAMARAN CLO LTD SERIES 20181A CLASS D	0	D	2	2FE	1,000,000	94.9870	949,873	1,000,000	1,000,000					5.590	4.971	JAJO	10,558	67,277	09/17/2018	10/25/2031
14919B-AJ-5	Cathedral Lake LTD SERIES 20185A CLASS C	0	D	2	1FE	1,000,000	98.5900	985,898	1,000,000	1,000,000					4.416	3.732	JAJO	8,832	51,772	09/06/2018	10/21/2030
14942D-AJ-0	CATSKILL PARK CLO LTD CATSK 2017-1A C		D	4	2FE	3,500,000	100.0000	3,499,993	3,500,000	3,500,000					5.666	5.826	JAJO	39,661	220,260	04/27/2017	04/20/2029
15032E-AJ-8	CEDAR FUNDING LTD CEDF 2017-8A D		D	4	2FE	1,500,000	98.8040	1,482,063	1,500,000	1,500,000					5.252	5.370	JAJO	16,632	87,857	08/09/2017	10/17/2030
15033E-AJ-7	CEDAR FUNDING LTD CEDF 2018-9A D		D	2	2FE	5,000,000	94.7900	4,739,520	5,000,000	5,000,000					4.566	4.712	JAJO	45,659	259,046	03/21/2018	04/20/2031
15033L-AL-6	CEDAR FUNDING LTD CEDF 2019-11A C		D	2	1FE	4,750,000	96.8420	4,600,009	4,750,000	4,750,000					4.609	4.813	FMAN	20,067	121,902	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF 2019-11A D		D	2	2FE	12,750,000	97.7350	12,461,264	12,750,000	12,750,000					5.659	5.878	FMAN	66,135	395,635	04/26/2019	05/29/2032
15137E-BG-7	CENT CLO LP CECLO 2014-21A BR2		D	2	1FE	9,900,000	99.2090	9,920,946	10,000,000	10,030,072		183,367			4.286	4.402	JAJO	77,379	493,223	07/12/2018	07/27/2030
15137E-BJ-1	CENT CLO LP CECLO 2014-21A CR2		D	2	2FE	9,803,000	93.5290	9,352,936	10,000,000	9,989,020		175,343			5.136	5.339	JAJO	92,727	579,168	07/12/2018	07/27/2030
15672A-AC-6	CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS B	0	D	4	1FE	1,999,000	100.1060	2,002,124	2,000,000	1,996,373		(2,627)			4.336	4.014	JAJO	16,863		10/17/2019	04/15/2027
15673L-AC-1	CERBERUS	0	D	4	1FE	1,000,000	99.3160	993,157	1,000,000	1,000,000					3.886	3.216	JAJO	8,420	44,909	10/24/2017	10/15/2027
15673L-AE-7	CERBERUS CERBERUS	0	D	4	1FE	1,000,000	97.5880	975,879	1,000,000	1,000,000					4.386	3.703	JAJO	9,503	49,978	10/24/2017	10/15/2027
15673L-AG-2	CERBERUS CERBERUS	0	D	4	2FE	500,000	98.2570	491,283	500,000	500,000					5.786	5.105	JAJO	6,268	32,086	10/24/2017	10/15/2027
17180W-AG-0	CIFC FUNDING LTD CIFC 2018-2A C		D	2	2FE	15,000,000	96.7560	14,513,346	15,000,000	15,000,000					4.816	4.965	JAJO	144,476	815,054	04/24/2018	04/20/2031
17181T-AE-1	CIFC FUNDING LTD CIFC 2018-4A B		D	2	1FE	4,250,000	98.9270	4,204,386	4,250,000	4,250,000					4.102	4.296	JAJO	36,805	210,894	08/20/2018	10/17/2031
17181T-AE-1	CIFC FUNDING LTD CIFC 2018-4A B	0	D	2	1FE	1,218,340	98.9270	1,236,584	1,250,000	1,217,682		(658)			4.102	4.296	JAJO	10,825	14,066	08/29/2019	10/17/2031
17182X-AE-1	CIFC FUNDING LTD CIFC 2019-4A B		D	2	1FE	5,000,000	100.1040	5,005,185	5,000,000	5,000,000					4.386	4.510	JAJO	47,516	58,792	06/07/2019	07/15/2032
17182X-AG-6	CIFC FUNDING LTD CIFC 2019-4A C		D	2	2FE	5,000,000	100.1760	5,008,815	5,000,000	5,000,000					5.486	5.624	JAJO	59,433	72,542	06/07/2019	07/15/2032
21623P-AG-2	Cook Park CLO, Ltd COOK 2018-1A C		D	2	1FE	15,000,000	95.8990	14,384,916	15,000,000	15,000,000					3.752	3.853	JAJO	118,817	650,440	03/09/2018	04/17/2031
21623P-AJ-6	Cook Park CLO, Ltd COOK 2018-1A D		D	2	2FE	5,000,000	94.7570	4,737,828	5,000,000	5,000,000					4.602	4.713	JAJO	48,578	259,904	03/09/2018	04/17/2031
21623R-AA-1	Cook Park CLO, Ltd COOK 2018-1A E		D	2	3FE	10,000,000	93.4470	9,344,741	10,000,000	10,000,000					7.402	7.554	JAJO	156,267	803,696	03/09/2018	04/17/2031
22615M-AS-1	Crestline Denali CLO XIV, LTD DEN14 2016-1A CR		D	2	1FE	4,000,000	99.3190	3,972,754	4,000,000	4,000,000					4.284	4.459	JAJO	33,320	183,822	11/01/2018	10/23/2031
22615M-AU-6	Crestline Denali CLO XIV, LTD DEN14 2016-1A DR		D	2	2FE	7,000,000	95.2890	6,670,252	7,000,000	7,000,000					5.284	5.471	JAJO	71,921	387,217	11/01/2018	10/23/2031
22616T-AE-6	Crestline Denali CLO XVII, LLC DEN17 2018-1A C		D	2	1FE	7,500,000	99.3310	7,449,850	7,500,000	7,500,000					4.336	4.459	JAJO	70,462	371,034	09/21/2018	10/15/2031
22616T-AG-1	Crestline Denali CLO XVII, LLC DEN17 2018-1A D		D	2	2FE	7,500,000	96.2930	7,221,953	7,500,000	7,500,000					5.236	5.370	JAJO	85,087	439,472	09/21/2018	10/15/2031
22846M-AG-8	Crown Point CLO Ltd SERIES 20187A CLASS D	0	D	2	2FE	1,000,000	97.7400	977,404	1,000,000	1,000,000					5.466	4.819	JAJO	10,932	60,230	10/11/2018	10/20/2031
24823B-AN-0	DENALI CAPITAL CLO X LTD DEN10 2013-1A B1LR		D	4	2FE	4,807,000	96.0420	4,616,750	4,807,000	4,807,000					5.086	5.268	JAJO	44,140	278,208	09/28/2017	10/26/2027
24824T-AU-4	Denali Capital CLO XII LTD DEN12 2016-1A CR		D	2	1FE	4,000,000	92.0370	3,681,475	4,000,000	4,000,000					3.786	3.903	JAJO	32,813	175,579	04/05/2018	04/15/2031
24824T-AW-0	Denali Capital CLO XII LTD DEN12 2016-1A DR		D	2	2FE	8,000,000	91.9450	7,355,638	8,000,000	8,000,000					4.736	4.864	JAJO	82,093	428,214	04/05/2018	04/15/2031
25211A-AD-1	DEWOLF PARK CLO LTD DWOLF 2017-1A D		D	4	2FE	15,000,000	98.4750	14,771,253	15,000,000	15,000,000					5.136	5.268	JAJO	166,924	863,735	08/09/2017	10/15/2030
25253Y-AA-4	Diameter Credit Funding II SERIES 20192A CLASS A	0	D	4	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.940	3.996	JJ	4,378		10/22/2019	01/25/2038
262431-AF-6	DRYDEN SR LOAN FUND DRSLF 2017-50A D		D	4	2FE	9,000,000	99.3840	8,944,542	9,000,000	9,000,000					5.236	5.368	JAJO	102,105	527,366	07/24/2017	07/15/2030
26243E-AC-5	DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS C	0	D	2	1FE	3,814,916	96.4520	3,858,096	4,000,000	3,812,338		(2,578)			3.686	3.802	JAJO	31,946	40,923	08/29/2019	01/15/2031
26243E-AD-3	DRYDEN SENIOR LOAN FUND DRSLF 2017-53A D		D	2	2FE	18,000,000	94.0910	16,936,445	18,000,000	18,000,000					4.386	4.510	JAJO	171,059	896,783	11/28/2017	01/15/2031
26243E-AE-1	DRYDEN SENIOR LOAN FUND DRSLF 2017-53A E		D	2	3FE	10,375,000	92.4120	9,587,745	10,375,000	10,375,000					7.286	7.452	JAJO	163,786	821,950	11/28/2017	01/15/2031
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF 2015-40A CR		D	2	1FE	4,000,000	97.9440	3,917,748	4,000,000	4,000,000					4.010	4.207	FMAN	20,940	186,249	08/10/2018	08/15/2031
26244Q-AC-7	DRYDEN SR LOAN FUND DRSLF 2017-49A C		D	4	1FE	3,550,000	99.6840	3,538,777	3,550,000	3,550,000					4.353	4.457	JAJO	32,196	175,639	05/23/2017	07/18/2030
26244Q-AD-5	DRYDEN SR LOAN FUND DRSLF 2017-49A D		D	4	2FE	2,000,000	100.0100	2,000,193	2,000,000	2,000,000					5.653	5.774	JAJO	23,555	125,312	05/23/2017	07/18/2030
26245R-AJ-9	DRYDEN SENIOR LOAN FUND DRSLF 2018-58A D		D	2	2FE	5,000,000	95.6600	4,783,003	5,000,000	5,000,000					4.702	4.812	JAJO	49,634	327,041	06/01/2018	07/17/2031
26245T-AA-4	DRYDEN SENIOR LOAN FUND DRSLF 2018-58A E		D	2	3FE	10,000,000	93.4330	9,343,314	10,000,000	10,000,000					7.352	7.501	JAJO	155,212	988,275	06/01/2018	07/17/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26249B-AW-1	DRYDEN SENIOR LOAN FUND DRSLF 2013-30A DR		D	4	2FE	18,137,500	92.9860	16,865,421	18,137,500	18,137,500					4.510	4.712	FMAN	106,792	936,470	11/07/2017	02/15/2030
26250J-AY-6	DRYDEN SR LOAN FUND DRSLF 2012-25A DRR		D	4	2FE	11,000,000	99.3180	10,925,030	11,000,000	11,000,000					4.986	5.117	JAJO	118,836	616,676	09/27/2017	10/15/2027
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF 2013-28A B1LR		D	4	2FE	10,636,250	98.7790	10,506,351	10,636,250	10,636,250					5.060	5.269	FMAN	70,263	608,480	08/03/2017	08/15/2030
26251N-AD-2	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A C		D	2	1FE	5,000,000	97.3960	4,869,823	5,000,000	5,000,000					4.036	4.154	JAJO	43,725	263,259	07/16/2018	07/15/2031
26251N-AE-0	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A D		D	2	2FE	4,500,000	97.3320	4,379,961	4,500,000	4,500,000					4.986	5.115	JAJO	48,615	286,570	07/16/2018	07/15/2031
26251N-AF-7	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A E		D	2	3FE	3,000,000	95.0110	2,850,328	3,000,000	3,000,000					7.586	7.755	JAJO	49,310	281,614	07/16/2018	07/15/2031
26252A-AA-5	DRYDEN SENIOR LOAN FUND DRSLF 2018-65A E		D	2	3FE	10,000,000	95.9220	9,592,249	10,000,000	10,000,000					7.753	7.908	JAJO	161,526	859,544	08/28/2018	07/18/2030
26252E-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2018-70A C		D	2	1FE	10,000,000	97.9040	9,790,363	10,000,000	10,000,000					4.151	4.256	JAJO	88,783	386,869	12/07/2018	01/16/2032
26252N-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C		D	2	1FE	4,000,000	99.9960	3,999,856	4,000,000	4,000,000					4.560	4.763	FMAN	23,813	85,854	04/25/2019	05/15/2032
26252N-AJ-8	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A D		D	2	2FE	9,000,000	100.1420	9,012,762	9,000,000	9,000,000					5.610	5.826	FMAN	65,916	234,385	04/25/2019	05/15/2032
26827E-AC-9	ECAF LTD SERIES 20151A CLASS A2	0	D	4	1FE	4,563,247	100.5700	4,582,631	4,556,666	4,563,206		(41)			4.947	4.979	MON	10,019	37,570	10/30/2019	06/15/2040
27830T-AG-0	Eaton Vance CDO Ltd EATON 2014-1RA C		D	2	1FE	8,000,000	97.3640	7,789,147	8,000,000	8,000,000					4.086	4.206	JAJO	70,826	425,627	08/02/2018	07/15/2030
27830T-AJ-4	Eaton Vance CDO Ltd EATON 2014-1RA D		D	2	2FE	4,500,000	97.2910	4,378,085	4,500,000	4,500,000					5.036	5.168	JAJO	49,102	289,053	08/02/2018	07/15/2030
27830X-AG-1	Eaton Vance CDO Ltd EATON 2019-1A C		D	2	1FE	7,500,000	100.1030	7,507,740	7,500,000	7,500,000					4.636	4.762	JAJO	75,337	160,327	04/25/2019	04/15/2031
27830X-AJ-5	Eaton Vance CDO Ltd EATON 2019-1A D		D	2	2FE	4,250,000	100.5040	4,271,429	4,250,000	4,250,000					5.736	5.877	JAJO	52,820	110,721	04/25/2019	04/15/2031
27831B-AG-8	Eaton Vance CDO Ltd EATON 2018-1A C		D	2	1FE	9,000,000	99.5920	8,963,247	9,000,000	9,000,000					4.186	4.308	JAJO	81,630	419,076	09/21/2018	10/15/2030
27831B-AJ-2	Eaton Vance CDO Ltd EATON 2018-1A D		D	2	2FE	10,000,000	98.6160	9,861,593	10,000,000	10,000,000					5.186	5.319	JAJO	112,366	563,973	09/21/2018	10/15/2030
27831E-AA-5	Eaton Vance CDO Ltd EATON 2018-1A E		D	2	3FE	10,000,000	96.4980	9,649,816	10,000,000	10,000,000					7.986	8.166	JAJO	173,033	839,307	09/21/2018	10/15/2030
28622J-AD-9	Elevation CLO Ltd AWPT 2017-7A D		D	2	2FE	9,625,000	94.7800	9,122,537	9,625,000	9,625,000					4.886	5.015	JAJO	101,896	529,833	10/27/2017	07/15/2030
28622Q-AF-8	Elevation CLO Ltd AWPT 2014-2A DR		D	2	2FE	9,500,000	97.0130	9,216,254	9,500,000	9,500,000					5.186	5.319	JAJO	106,748	551,848	10/02/2017	10/15/2029
28622X-AE-6	Elevation CLO Ltd AWPT 2018-9A C		D	2	1FE	7,350,000	99.0330	7,278,924	7,350,000	7,350,000					4.036	4.408	JAJO	64,275	422,521	07/02/2018	07/15/2031
28622X-AG-1	Elevation CLO Ltd AWPT 2018-9A D		D	2	2FE	10,000,000	99.6700	9,967,031	10,000,000	10,000,000					5.486	5.623	JAJO	118,866	719,191	07/02/2018	07/15/2031
28623C-AG-6	Elevation CLO Ltd AWPT 2018-10A C		D	2	1FE	4,500,000	99.3370	4,470,176	4,500,000	4,500,000					4.316	4.459	JAJO	38,843	202,511	10/25/2018	10/20/2031
28623C-AJ-0	Elevation CLO Ltd AWPT 2018-10A D		D	2	2FE	9,000,000	100.3370	9,030,344	9,000,000	9,000,000					5.416	5.573	JAJO	97,486	494,946	10/25/2018	10/20/2031
31722P-AW-6	FILLMORE PARK FILPK 2018-1A D		D	2	2FE	6,750,000	96.9800	6,546,117	6,750,000	6,750,000					4.886	5.014	JAJO	71,460	444,956	06/29/2018	07/15/2030
31722Q-AA-2	FILLMORE PARK FILPK 2018-1A E		D	2	3FE	4,500,000	93.7550	4,218,995	4,500,000	4,500,000					7.386	7.552	JAJO	72,015	434,450	06/29/2018	07/15/2030
33883G-AG-2	FLATIRON CLO LTD FLAT 2018-1A D		D	2	2FE	14,500,000	94.7800	13,743,097	14,500,000	14,500,000					4.602	4.712	JAJO	140,876	753,721	02/22/2018	04/17/2031
33883H-AA-3	FLATIRON CLO LTD FLAT 2018-1A E		D	2	3FE	9,500,000	90.2970	8,578,181	9,500,000	9,500,000					7.152	7.299	JAJO	143,440	739,432	02/22/2018	04/17/2031
34956N-AE-2	Fortress Credit BSL Limited SERIES 20191A CLASS B	0	D	2	1FE	5,979,002	99.3480	5,960,886	6,000,000	5,980,538		1,536			4.084	4.161	JAJO	125,508		10/08/2019	07/23/2032
34956N-AG-7	Fortress Credit BSL Limited SERIES 20191A CLASS C	0	D	2	1FE	2,485,509	99.3210	2,483,023	2,500,000	2,486,499		991			4.834	4.960	JAJO	61,410		10/08/2019	07/23/2032
34960J-AY-1	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO	0	D	2	1FE	1,500,000	95.6620	1,434,923	1,500,000	1,500,000					4.660	3.926	JAJO	16,114	78,750	06/29/2018	07/10/2030
34960J-BA-2	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO	0	D	2	2FE	1,990,000	92.9770	1,859,530	2,000,000	1,995,471		3,111			5.680	6.769	JAJO	26,189	125,684	06/29/2018	07/10/2030
34960K-AE-2	FORTRESS CREDIT OPP CLO 15-6A FORTRESS CREDIT OPP CLO	0	D	2	3FE	1,477,500	92.8360	1,392,534	1,500,000	1,483,022		3,172			9.390	10.709	JAJO	32,472	150,686	06/29/2018	07/10/2030
34961J-AG-9	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO	0	D	4	1FE	6,224,009	97.6090	6,149,392	6,300,000	6,222,702		(1,308)			3.860	4.101	FMAN	31,748	66,141	10/08/2019	11/15/2029
34961J-AJ-3	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO	0	D	4	1FE	1,500,000	95.5430	1,433,141	1,500,000	1,500,000					4.560	3.921	FMAN	8,930	78,208	11/01/2017	11/15/2029
34961J-AL-8	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPPORTUNITIES	0	D	4	2FE	1,580,000	94.6870	1,514,995	1,600,000	1,586,238		(4,002)			5.660	5.213	FMAN	11,823	101,266	11/01/2017	11/15/2029
34961P-AE-0	FORTRESS CREDIT BSL LTD SERIES 20172A CLASS B2	0	D	4	1FE	1,003,000	100.0160	1,000,162	1,000,000	1,002,927		(73)			3.950	3.910	JAJO	8,778	9,875	09/19/2019	07/11/2030
34961P-AG-5	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD	0	D	2	1FE	1,000,000	98.6000	985,995	1,000,000	1,000,000					4.634	3.931	JAJO	10,556	52,558	01/11/2018	07/11/2030
34962D-AE-6	Fortress Credit BSL Limited SERIES 20192A CLASS B	0	D	2	1FE	1,000,000	99.9900	999,898	1,000,000	1,000,000					4.216	3.868	JAJO	8,080		10/04/2019	10/20/2032
34962D-AG-1	Fortress Credit BSL Limited SERIES 20192A CLASS C	0	D	2	1FE	1,000,000	101.0290	1,010,294	1,000,000	1,000,000					5.166	4.844	JAJO	9,901		10/04/2019	10/20/2032
34962D-AJ-5	Fortress Credit BSL Limited SERIES 20192A CLASS D	0	D	2	2FE	1,000,000	99.9770	999,771	1,000,000	1,000,000					6.316	6.019	JAJO	12,105		10/04/2019	10/20/2032
36318W-AH-3	GALAXY CLO LTD GALXY 2013-15A DR		D	4	2FE	13,500,000	94.4250	12,747,333	13,500,000	13,500,000					4.986	5.117	JAJO	145,844	756,830	10/03/2017	10/15/2030
36319Q-BL-5	GALAXY CLO LTD GALXY 2015-19A CR		D	4	2FE	3,500,000	96.7920	3,387,730	3,500,000	3,500,000					5.306	5.492	JAJO	35,594	209,409	08/09/2017	07/24/2030
36319X-AE-7	GALAXY CLO LTD GALXY 2018-25A C		D	2	1FE	6,000,000	97.9100	5,874,628	6,000,000	6,000,000					3.986	4.105	JAJO	45,176	304,099	08/09/2018	10/15/2031
36319X-AG-2	GALAXY CLO LTD GALXY 2018-25A D		D	2	2FE	10,000,000	97.9980	9,799,823	10,000,000	10,000,000					5.040	5.218	JAJO	95,193	629,666	08/09/2018	10/25/2031
36320M-AS-7	GALAXY CLO LTD GALXY 2015-20A D1R		D	2	2FE	9,522,000	94.0490	8,955,386	9,522,000	9,522,000					4.566	4.712	JAJO	86,953	493,327	02/23/2018	04/20/2031
36320U-AJ-9	GALAXY CLO LTD GALXY 2018-27A D		D	2	2FE	9,000,000	95.0180	8,551,607	9,000,000	9,000,000					4.654	4.863	FMAN	51,195	481,454	04/03/2018	05/16/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36321B-AD-3	GALAXY CLO LTD GALXY 2017-24A D		D	2	2FE	9,000,000	93.0150	8,371,382	9,000,000	9,000,000					4.436	4.560	JAJO	86,505	454,366	11/17/2017	01/15/2031
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014-9A CR2		D	2	1FE	25,000,000	97.4740	24,368,590	25,000,000	25,000,000					4.028	4.207	JAJO	179,028	1,171,891	09/20/2018	10/29/2029
38136M-AQ-1	GoldenTree Loan Management US GLM 2017-2A D		D	2	2FE	7,542,000	95.6510	7,214,005	7,542,000	7,542,000					4.616	4.763	JAJO	69,626	394,557	10/19/2017	01/20/2031
38136M-AQ-1	GoldenTree Loan Management US GLM 2017-2A D	0	D	2	2FE	500,000	95.6510	478,255	500,000	500,000					4.616	4.763	JAJO	4,616	26,157	10/19/2017	01/20/2031
38137H-CA-4	GOLDENTREE LOAN OPP XI LTD GOLDEN TREE LOAN OPP XI LTD	0	D	2	2FE	1,500,000	94.7860	1,421,796	1,500,000	1,500,000					4.403	3.689	JAJO	13,760	74,974	12/08/2017	01/18/2031
38137M-AR-8	GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A CR		D	2	1FE	7,400,000	97.1360	7,188,087	7,400,000	7,400,000					3.916	4.055	JAJO	57,955	334,753	06/29/2018	07/21/2030
38137M-AT-4	GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A DR		D	2	2FE	5,250,000	96.6150	5,072,299	5,250,000	5,250,000					4.866	5.016	JAJO	51,092	287,923	06/29/2018	07/21/2030
38137P-AW-0	GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A C1R		D	2	1FE	8,500,000	97.7310	8,307,152	8,500,000	8,500,000					4.066	4.207	JAJO	69,120	397,405	08/08/2018	07/20/2031
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A DR		D	2	2FE	10,000,000	97.9710	9,797,080	10,000,000	10,000,000					5.016	5.167	JAJO	100,318	563,591	08/08/2018	07/20/2031
38137P-BA-7	GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A C2R		D	2	1FE	10,000,000	100.3600	10,036,009	10,000,000	10,000,000					5.100	5.133	JAJO	99,167	510,000	08/08/2018	07/20/2031
38137R-AJ-5	GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A ER		D	2	3FE	7,000,000	95.2930	6,670,475	7,000,000	7,000,000					7.616	7.808	JAJO	106,622	578,536	08/08/2018	07/20/2031
38137Y-AJ-0	GoldenTree Loan Management US GLM 2019-4A C		D	2	1FE	5,500,000	100.1400	5,507,684	5,500,000	5,500,000					4.636	4.813	JAJO	48,871	182,338	01/24/2019	04/24/2031
38138B-AL-4	GoldenTree Loan Management US GLM 2018-3A C		D	2	1FE	8,000,000	97.4850	7,798,794	8,000,000	8,000,000					3.866	4.005	JAJO	61,854	357,851	04/26/2018	04/20/2030
38138B-AN-0	GoldenTree Loan Management US GLM 2018-3A D		D	2	2FE	9,500,000	96.4140	9,159,362	9,500,000	9,500,000					4.816	4.965	JAJO	91,502	516,201	04/26/2018	04/20/2030
38172C-AQ-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201735A CLASS DR	0	D	2	2FE	5,979,161	98.0010	5,880,042	6,000,000	5,971,896		(7,265)			5.716	5.130	JAJO	68,591	91,419	10/08/2019	07/20/2029
38172X-AQ-2	GOLUB CAPITAL PARTNERS CLO LTD COLUB CAPITAL PARTNERS CLO LTD	0	D	4	2FE	998,750	95.2240	952,243	1,000,000	998,968		(4,104)			5.440	4.796	JAJO	10,275	61,113	01/11/2018	07/25/2029
38174X-AN-7	GOLUB CAPITAL PARNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD	0	D	2	2FE	2,211,750	97.9990	2,204,969	2,250,000	2,241,064		(7,953)			5.686	5.113	JAJO	23,098	143,983	04/27/2017	07/26/2029
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-36A D1		D	2	2FE	10,500,000	95.3750	10,014,388	10,500,000	10,500,000					5.140	5.367	FMAN	83,962	616,435	02/23/2018	02/05/2031
38175D-AC-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201838A CLASS B	0	D	4	1FE	1,970,000	98.0610	1,961,224	2,000,000	1,942,788		1,378			3.866	3.800	JAJO	15,464	106,995	10/05/2018	07/20/2030
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-38A C		D	4	1FE	20,000,000	99.7190	19,943,720	20,000,000	20,000,000					4.766	4.914	JAJO	190,635	1,289,954	07/17/2018	07/20/2030
38175G-AE-3	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS	0	D	2	1FE	1,000,000	93.3530	933,529	1,000,000	1,000,000					3.766	3.079	JAJO	7,532	43,720	11/20/2017	01/20/2031
38175G-AG-8	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO	0	D	2	2FE	700,000	88.7120	620,981	700,000	700,000					4.616	3.944	JAJO	6,462	36,620	11/20/2017	01/20/2031
38175H-AA-9	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO	0	D	2	3FE	500,000	88.5310	442,656	500,000	500,000					7.716	7.096	JAJO	7,716	41,830	11/21/2017	01/20/2031
38175L-AE-2	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201418A CLASS CR	0	D	4	1FE	997,000	95.8240	958,242	1,000,000	993,093		(3,983)			4.540	4.018	JAJO	8,575	51,988	09/18/2018	10/25/2029
38175N-AE-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2015-25A CR		D	4	1FE	6,300,000	94.6500	5,962,968	6,300,000	6,300,000					4.499	4.710	FMAN	45,496	328,342	05/25/2018	05/05/2030
38175U-AG-7	Golub Capital Partners CLO, LT SERIES 201837A CLASS C	0	D	2	1FE	1,500,000	98.8050	1,482,077	1,500,000	1,500,000					4.316	3.637	JAJO	12,948	85,663	08/15/2018	07/20/2030
38175U-AJ-1	Golub Capital Partners CLO, LT SERIES 201837A CLASS D	0	D	2	2FE	1,000,000	96.6370	966,368	1,000,000	1,000,000					5.266	4.607	JAJO	10,532	68,351	08/15/2018	07/20/2030
38176G-AC-6	Golub Capital Partners CLO, LT SERIES 201941A CLASS B	0	D	2	1FE	3,999,864	98.5070	3,940,288	4,000,000	3,999,917		53			3.866	3.885	JAJO	30,927	93,232	10/08/2019	04/20/2029
38176G-AG-7	Golub Capital Partners CLO, LT SERIES 201941A CLASS D	0	D	4	2FE	1,002,451	100.2470	1,002,471	1,000,000	1,002,442		(9)			5.684	5.666	JAJO	11,368		12/19/2019	04/20/2029
38176K-AC-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS A2	0	D	4	1FE	1,000,000	99.9980	999,984	1,000,000	1,000,000					3.966	3.270	JAJO	7,932	21,973	04/12/2019	04/20/2031
38176K-AE-3	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS B	0	D	4	1FE	2,000,000	99.4800	1,989,598	2,000,000	2,000,000					4.566	3.879	JAJO	18,264	49,912	04/12/2019	04/20/2031
38176K-AG-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS C1	0	D	4	1FE	2,000,000	99.4620	1,989,230	2,000,000	2,000,000					5.616	4.997	JAJO	22,464	60,851	04/12/2019	04/20/2031
38176L-AG-6	GOLUB CAPITAL PARTNERS CLO 39(SERIES 201839A CLASS C	0	D	2	1FE	1,000,000	98.7950	987,947	1,000,000	1,000,000					4.166	3.471	JAJO	8,332	48,389	09/17/2018	10/20/2028
38176L-AJ-0	GOLUB CAPITAL PARTNERS CLO 39(SERIES 201839A CLASS D	0	D	2	2FE	1,750,000	97.8100	1,711,668	1,750,000	1,750,000					5.216	4.535	JAJO	18,256	103,516	10/01/2018	10/20/2028
39055T-AS-7	GREATLAKES CLO LTD GREAT LAKES CLO LTD	0	D	4	1FE	1,500,000	96.0050	1,440,080	1,500,000	1,500,000					4.501	3.770	JAJO	14,440	76,546	01/04/2018	01/16/2030
39055T-AU-2	GREATLAKES CLO LTD GREATLAKES CLO LTD	0	D	4	2FE	2,000,000	97.5160	1,950,316	2,000,000	2,000,000					5.901	5.193	JAJO	25,243	130,450	01/04/2018	01/16/2030
39729R-AD-0	GREENWOOD PARK CLO LTD GREENWOOD PARK CLO LTD	0	D	2	1FE	1,000,000	96.3530	963,532	1,000,000	1,000,000					3.686	2.980	JAJO	7,987	42,881	01/29/2018	04/15/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39729R-AE-8	GREENWOOD PARK CLO LTD GRNPK 2018-1A D		D	2	2FE	10,000,000	94.0830	9,408,282	10,000,000	10,000,000					4.486	4.684	JAJO	97,199	509,920	01/29/2018	04/15/2031
39729R-AE-8	GREENWOOD PARK CLO LTD GRNPK 2018-1A D	0	D	2	2FE	2,341,250	94.0830	2,257,988	2,400,000	2,342,975		1,725			4.486	4.684	JAJO	23,328	96,548	07/02/2019	04/15/2031
39808P-AQ-9	GREYWOLF CLO LTD GREYWOLF CLO LTD	0	D	2	1FE	1,000,000	96.7680	967,675	1,000,000	1,000,000					3.940	3.284	JAJO	7,442	45,905	01/17/2018	01/25/2031
39808P-AS-5	GREYWOLF CLO LTD GREYWOLF CLO LTD	0	D	2	2FE	1,000,000	94.4110	944,112	1,000,000	1,000,000					4.940	4.300	JAJO	9,330	56,044	01/17/2018	01/25/2031
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D		D	4	2FE	1,977,892	99.1310	1,982,615	2,000,000	1,977,145		1,468			5.266	5.628	JAJO	21,064	117,774	02/22/2017	01/20/2030
41154X-AL-9	Harbor Park CLO, Ltd HARB 2018-1A C		D	2	1FE	7,000,000	98.8870	6,922,108	7,000,000	7,000,000					4.066	4.207	JAJO	56,922	279,456	11/15/2018	01/20/2031
41154X-AN-5	Harbor Park CLO, Ltd HARB 2018-1A D		D	2	2FE	5,750,000	96.4780	5,547,456	5,750,000	5,750,000					4.866	5.016	JAJO	55,958	268,653	11/15/2018	01/20/2031
44330D-AL-4	HPS Investment Partners HLM 2013-2A CR		D	4	2FE	10,500,000	93.8160	9,850,730	10,500,000	10,500,000					4.866	5.016	JAJO	102,183	575,846	10/06/2017	10/20/2029
449258-AC-6	ICG US CLO LTD ICG US CLO LTD	0	D	2	1FE	2,000,000	96.6450	1,932,900	2,000,000	2,000,000					3.736	3.054	JAJO	14,944	86,834	02/01/2018	04/21/2031
449258-AD-4	ICG US CLO LTD ICG US CLO LTD	0	D	2	2FE	1,550,000	92.4000	1,432,198	1,550,000	1,550,000					4.566	3.897	JAJO	14,154	80,304	02/01/2018	04/21/2031
44928X-AQ-7	ICG US CLO LTD	0	D	2	1FE	500,000	98.0920	490,458	500,000	500,000					4.066	3.376	JAJO	4,066	23,377	10/25/2017	01/20/2030
44928X-AS-3	ICG US CLO LTD ICG US CLO LTD	0	D	2	2FE	1,400,000	95.6300	1,338,813	1,400,000	1,400,000					5.116	4.441	JAJO	14,324	80,318	10/25/2017	01/20/2030
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT IVYH 14A B		D	4	1FE	11,000,000	93.7200	10,309,254	11,000,000	11,000,000					4.353	4.460	JAJO	99,762	544,232	04/06/2018	04/18/2030
46616A-AU-0	JFIN CLO LTD SERIES 20121A CLASS BR	0	D	2	1FE	1,000,000	99.1000	991,000	1,000,000	1,000,000					4.316	3.623	JAJO	8,632	58,033	08/03/2018	07/20/2028
46616K-AQ-7	JFIN CLO LTD SERIES 20131A CLASS BR	0	D	4	1Z	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.103	5.085	JAJO			12/24/2019	01/20/2030
46616K-AS-3	JFIN CLO LTD SERIES 20131A CLASS CR	0	D	4	2Z	985,000	98.5000	985,000	1,000,000	985,000					5.933	6.249	JAJO			12/24/2019	01/20/2030
46617Y-AZ-6	JFIN CLO LTD JFIN CLO LTD	0	D	2	2FE	1,000,000	94.3770	943,772	1,000,000	1,000,000					4.544	3.919	MJSD	2,019	51,875	12/01/2017	03/15/2026
47421M-BC-6	JEFFERSON MILL CLO LTD SERIES 20151A CLASS DR	0	D	2	2FE	1,000,000	97.1210	971,205	1,000,000	1,000,000					5.503	4.872	JAJO	10,854	65,510	09/21/2018	10/20/2031
48249V-AU-5	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	4	2FE	4,000,000	98.1030	3,924,136	4,000,000	4,000,000					5.636	4.944	JAJO	48,846	250,607	04/03/2017	04/15/2029
48251B-AQ-3	KKR FINANCIAL CLO LTD SERIES 16 CLASS B1R	0	D	2	1FE	1,000,000	100.0520	1,000,524	1,000,000	1,000,000					4.466	3.773	JAJO	8,932	18,531	05/10/2019	01/20/2029
48252K-AE-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	2	1FE	2,451,550	93.1970	2,329,935	2,500,000	2,449,297		(2,253)			3.786	3.421	JAJO	20,508	76,295	05/15/2019	04/15/2031
48252K-AG-4	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	2	2FE	1,000,000	90.7670	907,670	1,000,000	1,000,000					4.586	3.895	JAJO	9,937	52,006	03/15/2018	04/15/2031
48661A-AG-1	KAYNE CLO	0	D	2	2FE	3,960,000	95.4850	3,819,392	4,000,000	3,958,714		(10,325)			4.846	4.320	JAJO	42,000	277,313	07/01/2018	07/15/2031
48661L-AG-7	KAYNE CLO SERIES 20195A CLASS D	0	D	2	2FE	2,978,010	99.3060	2,979,192	3,000,000	2,979,397		1,387			5.736	5.900	JAJO	79,616		10/08/2019	07/24/2032
48661T-AE-5	KAYNE CLO SERIES 20182A CLASS C	0	D	2	1FE	1,750,000	98.4480	1,722,838	1,750,000	1,750,000					4.286	3.590	JAJO	16,252	85,324	09/13/2018	10/15/2031
48661T-AG-0	KAYNE CLO SERIES 20182A CLASS D	0	D	2	2FE	1,750,000	97.4780	1,705,862	1,750,000	1,750,000					5.236	4.559	JAJO	19,854	102,041	09/13/2018	10/15/2031
50188G-AV-5	LCM LTD PARTNERSHIP LCM 18A CR		D	2	1FE	11,000,000	93.9690	10,336,575	11,000,000	11,000,000					3.816	3.954	JAJO	83,949	486,484	04/12/2018	04/20/2031
50188G-AW-3	LCM LTD PARTNERSHIP LCM 18A DR		D	2	2FE	14,000,000	92.8410	12,997,788	14,000,000	14,000,000					4.766	4.914	JAJO	133,445	753,639	04/12/2018	04/20/2031
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM 25A D		D	4	2FE	7,500,000	95.3940	7,154,555	7,500,000	7,500,000					5.416	5.573	JAJO	81,238	453,027	07/10/2017	07/20/2030
50190A-AV-4	LCM LTD PARTNERSHIP LCM 17A DR		D	2	2FE	7,000,000	89.6730	6,277,144	7,000,000	7,000,000					4.986	5.117	JAJO	75,623	402,806	08/24/2018	10/15/2031
50200J-AJ-0	LCM LTD PARTNERSHIP LCM 27A C		D	2	1FE	7,000,000	96.3390	6,743,710	7,000,000	7,000,000					3.951	4.056	JAJO	59,153	372,361	07/02/2018	07/16/2031
50200J-AL-5	LCM LTD PARTNERSHIP LCM 27A D		D	2	2FE	6,000,000	93.0720	5,584,319	6,000,000	6,000,000					4.951	5.066	JAJO	63,536	390,500	07/02/2018	07/16/2031
50200L-AA-4	LCM LTD PARTNERSHIP LCM 27A E		D	2	3FE	5,000,000	91.4080	4,570,404	5,000,000	5,000,000					7.601	7.758	JAJO	81,287	482,944	07/02/2018	07/16/2031
50200Q-AA-3	LCM LTD PARTNERSHIP LCM 28A E		D	2	3FE	2,750,000	94.5650	2,600,527	2,750,000	2,750,000					7.716	7.910	JAJO	42,437	211,774	10/16/2018	10/20/2030
50200W-AE-2	LCM LTD PARTNERSHIP LCM 28A D		D	2	2FE	8,500,000	92.8760	7,894,474	8,500,000	8,500,000					4.916	5.066	JAJO	83,570	433,102	10/16/2018	10/20/2030
50200Y-AJ-7	LCM LTD PARTNERSHIP LCM 30A C		D	2	1FE	2,000,000	100.1260	2,002,524	2,000,000	2,000,000					4.566	4.712	JAJO	18,264	49,909	03/28/2019	04/20/2031
50200Y-AL-2	LCM LTD PARTNERSHIP LCM 30A D		D	2	2FE	5,000,000	99.6390	4,981,960	5,000,000	5,000,000					5.716	5.877	JAJO	57,159	153,362	03/28/2019	04/20/2031
50201M-AJ-2	LCM LTD PARTNERSHIP LCM 29A C		D	2	1FE	8,000,000	98.8570	7,908,592	8,000,000	8,000,000					4.586	4.712	JAJO	79,493	143,838	04/25/2019	04/15/2031
50201M-AL-7	LCM LTD PARTNERSHIP LCM 29A D		D	2	2FE	5,500,000	100.2360	5,512,953	5,500,000	5,500,000					5.836	5.978	JAJO	69,547	123,906	04/25/2019	04/15/2031
52111P-AD-3	LCM LTD PARTNERSHIP LCM 23A B		D	4	1FE	22,000,000	98.9420	21,767,132	22,000,000	22,000,000					4.516	4.661	JAJO	198,699	1,128,679	11/30/2016	10/20/2029
55320R-AN-7	MP Clo VII, LTD SERIES 20151A CLASS DRR	0	D	2	2FE	1,000,000	96.8850	968,851	1,000,000	1,000,000					4.953	4.229	JAJO	10,319	60,663	08/14/2018	10/18/2028
55817A-AG-9	MADISON PARK FUNDING LTD MDPK 2018-32A B		D	2	1FE	23,000,000	100.2580	23,059,386	23,000,000	23,000,000					4.003	4.156	JAJO	181,592	770,896	12/21/2018	01/22/2031
55818H-BL-1	MADISON PARK FUNDING LTD SERIES 201210A CLASS DR2	0	D	2	2FE	1,000,000	98.5050	985,049	1,000,000	1,000,000					5.203	4.539	JAJO	10,262	21,241	05/20/2019	01/20/2029
55818K-AU-5	MADISON PARK FUNDING LTD MDPK 2013-11A DR		D	4	2FE	8,500,000	99.0000	8,414,991	8,500,000	8,500,000					5.184	5.370	JAJO	85,680	497,570	08/04/2017	07/23/2029
55818T-AG-7	MADISON PARK FUNDING LTD MDPK 2014-14A ER		D	2	3FE	8,999,990	93.2090	8,388,818	8,999,990	8,999,990					7.753	7.961	JAJO	137,620	759,501	10/12/2018	10/22/2030
55818X-BA-0	MADISON PARK FUNDING LTD MDPK 2015-16A BR		D	4	1FE	9,000,000	100.0070	9,000,625	9,000,000	9,000,000					4.616	4.763	JAJO	83,086	470,832	12/14/2016	04/20/2026
55818Y-BG-5	MADISON PARK FUNDING LTD MDPK 2015-17A CR		D	4	1FE	3,500,000	100.0040	3,500,145	3,500,000	3,500,000					4.366	4.510	JAJO	30,561	174,254	05/23/2017	07/21/2030
55818Y-BJ-9	MADISON PARK FUNDING LTD MDPK 2015-17A DR		D	4	2FE	5,000,000	100.0100	5,000,477	5,000,000	5,000,000					5.566	5.725	JAJO	55,659	309,601	05/23/2017	07/21/2030
55819B-AQ-3	MDPK 2015-18A B2 MDPK 2015-18A DR		D	4	2FE	11,000,000	96.8750	10,656,254	11,000,000	11,000,000					4.916	5.066	JAJO	108,149	608,828	09/29/2017	10/21/2030
55819E-AA-2	MADISON PARK FUNDING LTD MDPK 2018-31A E		D	2	3FE	7,000,000	95.0270	6,651,855	7,000,000	7,000,000					7.534	7.758	JAJO	102,546	498,427	11/08/2018	01/23/2031
55819X-AE-2	MADISON PARK FUNDING LTD MDPK 2016-22A C		D	4	1FE	22,532,500	98.6040	22,218,045	22,532,500	22,532,500					4.340	4.509	JAJO	184,701	1,125,733	09/15/2016	10/25/2029

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55819Y-AG-5	MADISON PARK FUNDING LTD MDPK 2017-26A DR		D	4	2FE	12,500,000	95.9710	11,996,351	12,500,000	12,500,000					4.928	5.117	JAJO	109,514	700,008	09/05/2017	07/29/2030
55820E-AA-9	MADISON PARK FUNDING LTD MDPK 2018-29A E		D	2	3FE	6,000,000	94.6140	5,676,857	6,000,000	6,000,000					7.703	7.859	JAJO	96,291	471,662	09/28/2018	10/18/2030
55820R-AG-7	MADISON PARK FUNDING LTD MDPK 2017-25A C		D	4	2FE	3,500,000	99.9960	3,499,873	3,500,000	3,500,000					5.510	5.724	JAJO	37,095	217,445	04/12/2017	04/25/2029
55820T-AG-3	MADISON PARK FUNDING LTD MDPK 2017-23A D		D	4	2FE	20,000,000	100.0000	19,999,968	20,000,000	20,000,000					5.369	5.572	JAJO	197,630	1,208,891	06/30/2017	07/27/2030
55820Y-AE-7	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD	0	D	2	2FE	1,700,000	94.7660	1,611,027	1,700,000	1,700,000					4.566	3.898	JAJO	15,524	88,076	01/25/2018	04/20/2030
55821A-AJ-7	MADISON PARK FUNDING LTD MDPK 2018-28A D		D	2	2FE	5,000,000	95.6870	4,784,362	5,000,000	5,000,000					4.686	4.813	JAJO	50,766	244,508	06/01/2018	07/15/2030
55821B-AA-4	MADISON PARK FUNDING LTD MDPK 2018-28A E		D	2	3FE	8,000,000	92.8580	7,428,660	8,000,000	8,000,000					7.236	7.401	JAJO	125,426	580,479	06/01/2018	07/15/2030
55953H-AW-3	MAGNETITE CLO LTD MAGNE 2015-12A CRR		D	2	1FE	5,000,000	98.2540	4,912,687	5,000,000	5,000,000					3.986	4.105	JAJO	43,183	229,613	08/14/2018	10/15/2031
55953H-AY-9	MAGNETITE CLO LTD MAGNE 2015-12A DR		D	2	2FE	9,560,000	97.6120	9,331,730	9,560,000	9,560,000					4.986	5.117	JAJO	103,279	535,948	08/14/2018	10/15/2031
55953H-AY-9	MAGNETITE CLO LTD MAGNE 2015-12A DR	0	D	2	2FE	1,000,000	97.6120	976,122	1,000,000	1,000,000					4.986	5.117	JAJO	10,803	56,061	08/14/2018	10/15/2031
55953M-AW-2	MAGNETITE CLO LTD MAGNETITE CLO LTD	0	D	2	2FE	3,000,000	95.8780	2,876,328	3,000,000	3,000,000					4.690	4.057	JAJO	26,575	160,527	05/18/2018	07/25/2031
55954E-AW-9	MAGNETITE CLO LTD MAGNE 2016-17A DR		D	2	2FE	10,000,000	97.0180	9,701,753	10,000,000	10,000,000					5.270	5.014	JAJO	105,399	548,425	06/21/2018	07/20/2031
55954G-AE-4	MAGNETITE CLO LTD MAGNE 2016-17A ER		D	2	3FE	11,020,000	94.6940	10,435,226	11,020,000	11,020,000					7.920	7.705	JAJO	174,555	899,639	07/02/2018	07/20/2031
55954K-AG-0	MAGNETITE CLO LTD MAGNE 2017-19A D		D	4	2FE	15,000,000	100.0000	14,999,984	15,000,000	15,000,000					5.302	5.420	JAJO	167,901	886,170	06/29/2017	07/17/2030
55954N-AG-4	MAGNETITE CLO LTD SERIES 201923A CLASS D	0	D	2	2FE	1,000,000	100.1610	1,001,611	1,000,000	1,000,000					5.536	5.235	JAJO	7,381		10/10/2019	10/25/2032
56576L-AW-9	MARATHON CLO LTD MCLO 2015-8A BR		D	2	1FE	10,000,000	94.8730	9,487,340	10,000,000	10,000,000					4.503	4.611	JAJO	93,818	548,837	08/14/2018	10/18/2031
56576Q-AU-2	MARATHON CLO LTD MCLO 2013-5A CR		D	4	2FE	14,370,000	93.8150	13,481,180	14,370,000	14,370,000					4.645	4.863	FMAN	76,013	763,281	11/15/2017	11/21/2027
56577P-AG-4	MARATHON CLO LTD MARATHON CLO LTD	0	D	2	1FE	2,259,394	95.8200	2,201,953	2,298,000	2,293,316		(9,034)			4.386	3.700	JAJO	21,839	114,850	02/24/2017	04/15/2029
56577P-AJ-8	MARATHON CLO LTD MARATHON CLO LTD	0	D	2	2FE	2,224,220	91.5970	2,161,687	2,360,000	2,284,482		1,446			5.036	4.968	JAJO	25,751	133,502	07/12/2017	04/15/2029
56577Q-AE-7	MARATHON CLO LTD MARATHION CLO LTD	0	D	2	1FE	1,300,000	91.9410	1,195,237	1,300,000	1,300,000					3.766	3.083	JAJO	9,791	56,836	02/06/2018	04/20/2031
56577Q-AG-2	MARATHON CLO LTD MCLO 2018-11A C		D	2	2FE	9,000,000	87.7040	7,893,392	9,000,000	9,000,000					4.716	4.864	JAJO	84,886	479,932	02/06/2018	04/20/2031
56577Q-AG-2	MARATHON CLO LTD MCLO 2018-11A C	0	D	2	2FE	1,100,000	87.7040	964,748	1,100,000	1,100,000					4.716	4.864	JAJO	10,375	58,658	02/06/2018	04/20/2031
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C		D	4	2FE	9,000,000	85.3140	7,678,273	9,000,000	9,000,000					5.610	5.827	FMAN	65,916	565,060	08/09/2017	11/15/2029
56578K-AG-4	MARATHON CLO LTD MCLO 2018-12A B		D	2	1FE	10,000,000	99.9090	9,990,903	10,000,000	10,000,000					4.503	4.611	JAJO	93,818	520,263	09/06/2018	04/18/2031
56578K-AG-4	MARATHON CLO LTD MCLO 2018-12A B	0	D	2	1FE	1,400,000	99.9090	1,398,726	1,400,000	1,400,000					4.503	4.611	JAJO	13,134	72,837	09/06/2018	04/18/2031
56578K-AJ-8	MARATHON CLO LTD SERIES 201812A CLASS C	0	D	2	2FE	1,000,000	93.2030	932,027	1,000,000	1,000,000					5.603	4.909	JAJO	11,673	63,393	09/06/2018	04/18/2031
56844Y-AE-7	MARINER CLO LLC MARINER CLO LLC	0	D	2	1FE	1,000,000	95.5430	955,428	1,000,000	1,000,000					3.740	3.083	JAJO	7,064	43,877	02/06/2018	04/25/2031
59801M-AJ-7	MidOcean Credit CLO MIDO 2018-8A D		D	2	2FE	10,000,000	92.8140	9,281,418	10,000,000	10,000,000					4.799	5.015	FMAN	55,983	545,940	01/17/2018	02/20/2031
59802M-AG-2	MidOcean Credit CLO MIDO 2018-9A C		D	2	1FE	13,000,000	97.4690	12,671,006	13,000,000	13,000,000					3.966	4.106	JAJO	103,113	711,359	07/03/2018	07/20/2031
59802M-AJ-6	MidOcean Credit CLO MIDO 2018-9A D		D	2	2FE	10,000,000	98.0290	9,802,858	10,000,000	10,000,000					5.266	5.421	JAJO	105,318	706,088	07/03/2018	07/20/2031
59802U-AQ-2	MidOcean Credit CLO MIDO 2014-3A CR		D	2	1FE	10,000,000	94.9130	9,491,279	10,000,000	10,000,000					3.966	4.106	JAJO	79,318	457,425	06/14/2018	04/21/2031
59802U-AS-8	MidOcean Credit CLO MIDO 2014-3A DR		D	2	2FE	9,900,000	90.8980	9,089,782	10,000,000	9,894,929		6,463			5.226	5.557	JAJO	104,518	584,825	06/14/2018	04/21/2031
59863K-AQ-0	MidOcean Credit CLO MIDO 2013-2A DR		D	2	2FE	10,350,000	89.0500	9,216,724	10,350,000	10,350,000					4.678	4.864	JAJO	86,078	553,372	12/01/2017	01/29/2030
60162P-AD-4	MILOS CLO LTD MILOS 2017-1A D		D	4	2FE	8,000,000	99.3820	7,950,591	8,000,000	8,000,000					5.366	5.522	JAJO	85,854	479,184	08/09/2017	10/20/2030
62432H-AG-5	MOUNTAIN VIEW CLO MVEW 2017-1A D		D	4	2FE	7,423,500	100.0000	7,499,968	7,500,000	7,436,331		4,890			5.601	5.886	JAJO	89,847	466,374	07/12/2017	10/16/2029
62432L-AG-6	MOUNTAIN VIEW CLO MVEW 2017-2A D		D	2	2FE	10,000,000	94.1360	9,413,643	10,000,000	10,000,000					5.101	5.218	JAJO	109,102	571,138	12/15/2017	01/16/2031
62848F-AJ-1	Myers Park CLO LTD MYERS 2018-1A C		D	2	1FE	5,500,000	98.5780	5,421,801	5,500,000	5,500,000					4.016	4.156	JAJO	44,175	275,775	08/16/2018	10/20/2030
62848F-AL-6	Myers Park CLO LTD MYERS 2018-1A D		D	2	2FE	7,000,000	97.5820	6,830,753	7,000,000	7,000,000					5.016	5.167	JAJO	70,222	427,986	08/16/2018	10/20/2030
62848G-AA-8	Myers Park CLO LTD MYERS 2018-1A E		D	2	3FE	4,000,000	93.3070	3,732,278	4,000,000	4,000,000					7.466	7.656	JAJO	59,727	352,364	08/16/2018	10/20/2030
64129U-AY-1	NEUBERGER BERMAN CLO LTD NEUB 2014-17A B2R		D	4	1FE	3,750,000	100.0720	3,752,693	3,750,000	3,750,000					3.830	3.848	JAJO	27,528	143,625	04/27/2017	04/22/2029
64130H-AJ-0	NEUBERGER BERMAN CLO LTD NEUB 2017-24A B2		D	4	1FE	1,499,717	100.0730	1,501,099	1,500,000	1,499,830		26			3.822	3.842	JAJO	11,466	57,330	03/31/2017	04/19/2030
64130P-AJ-2	NEUBERGER BERMAN CLO LTD NEUB 2018-28A D		D	2	2FE	8,000,000	96.3920	7,711,332	8,000,000	8,000,000					4.816	4.965	JAJO	77,054	434,695	04/27/2018	04/20/2030
64130Q-AA-9	NEUBERGER BERMAN CLO LTD NEUB 2018-28A E		D	2	3FE	3,000,000	95.0810	2,852,426	3,000,000	3,000,000					7.566	7.757	JAJO	45,395	246,427	04/27/2018	04/20/2030
64130T-AW-5	NEUBERGER BERMAN CLO LTD NEUB 2015-20A DR		D	2	2FE	8,375,000	97.2330	8,143,260	8,375,000	8,375,000					4.386	4.509	JAJO	79,590	418,567	11/15/2017	01/15/2028
64130X-AE-6	NEUBERGER BERMAN CLO LTD NEUB 2018-29A C		D	2	1FE	10,000,000	96.6600	9,666,024	10,000,000	10,000,000					4.116	4.257	JAJO	82,318	504,475	08/30/2018	10/19/2031
64130X-AG-1	NEUBERGER BERMAN CLO LTD NEUB 2018-29A D		D	2	2FE	6,000,000	95.0940	5,705,626	6,000,000	6,000,000					5.066	5.218	JAJO	60,791	364,276	08/30/2018	10/19/2031
64131F-AA-2	NEUBERGER BERMAN CLO LTD NEUB 2018-29A E		D	2	3FE	10,000,000	93.6360	9,363,630	10,000,000	10,000,000					7.566	7.758	JAJO	151,318	877,266	08/30/2018	10/19/2031
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUB 2017-25A D		D	4	2FE	11,000,000	99.0790	10,898,682	11,000,000	11,000,000					5.253	5.370	JAJO	120,387	644,607	08/04/2017	10/18/2029
64131P-AA-0	NEUBERGER BERMAN CLO LTD NEUB 2017-26A E		D	4	3FE	5,000,000	97.0600	4,853,015	5,000,000	5,000,000					7.903	8.064	JAJO	82,326	427,344	10/25/2017	10/18/2030
64131Q-AG-5	NEUBERGER BERMAN CLO LTD NEUB 2017-26A D		D	4	2FE	6,250,000	95.3650	5,960,322	6,250,000	6,250,000					4.653	4.762	JAJO	60,589	328,233	10/25/2017	10/18/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64131W-AJ-6	NEUBERGER BERMAN CLO LTD NEUB 2018-27A D		D	2	2FE	8,500,000	94.9210	8,068,307	8,500,000	8,500,000					4.601	4.712	JAJO	84,733	442,050	01/24/2018	01/15/2030
64132J-AJ-4	NEUBERGER BERMAN CLO LTD NEUB 2019-31A C		D	2	1FE	6,500,000	98.9990	6,434,935	6,500,000	6,500,000					4.666	4.813	JAJO	60,656	138,284	04/18/2019	04/20/2031
64132M-AG-3	NEUBERGER BERMAN CLO LTD NEUB 2018-30A C		D	2	1FE	10,000,000	99.9410	9,994,119	10,000,000	10,000,000					4.366	4.510	JAJO	87,318	373,345	12/07/2018	01/20/2031
64132M-AJ-7	NEUBERGER BERMAN CLO LTD NEUB 2018-30A D		D	2	2FE	10,000,000	100.0400	10,003,980	10,000,000	10,000,000					5.616	5.775	JAJO	112,318	467,789	12/07/2018	01/20/2031
65023P-AJ-9	NEWARK BSL CLO 2 NBCLO 2017-1A C		D	4	2FE	14,500,000	99.9930	14,498,972	14,500,000	14,500,000					5.590	5.775	JAJO	153,094	908,193	06/19/2017	07/25/2030
65023T-AE-2	NEWARK BSL CLO 1 NBCLO 2016-1A B		D	4	1FE	20,343,175	98.1120	20,113,001	20,500,000	20,397,444		4,669			4.536	4.805	JAJO	167,881	1,062,927	12/02/2016	12/21/2029
65357L-AE-5	Niagara Park CLO, Ltd. NIAPK 2019-1A C		D	2	1FE	1,000,000	99.4130	994,131	1,000,000	1,000,000					4.402	4.510	JAJO	9,293	14,550	05/23/2019	07/17/2032
65357L-AG-0	Niagara Park CLO, Ltd. NIAPK 2019-1A D		D	2	2FE	5,500,000	100.0420	5,502,305	5,500,000	5,500,000					5.552	5.674	JAJO	64,466	99,524	05/23/2019	07/17/2032
66859W-AC-6	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD	0	D	2	1FE	1,000,000	94.9080	949,077	1,000,000	1,000,000					4.060	3.429	FMAN	5,300	47,069	10/02/2017	11/15/2030
66859W-AD-4	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD	0	D	2	2FE	1,000,000	92.8630	928,631	1,000,000	1,000,000					5.060	4.444	FMAN	6,606	57,208	10/02/2017	11/15/2030
67097L-AD-8	OCP CLO LTD OCP CLO LTD	0	D	2	1FE	2,250,000	100.5610	2,262,618	2,250,000	2,250,000					4.536	3.829	JAJO	22,114	115,873	06/16/2017	07/15/2030
67097L-AE-6	OCP CLO LTD OCP CLO LTD	0	D	2	2FE	1,978,800	100.0550	2,001,096	2,000,000	1,990,131		(6,715)			5.696	5.088	JAJO	24,683	126,520	06/16/2017	07/15/2030
67102Q-AM-0	OAK HILL CREDIT PARTNERS OAKC 2012-7A B2R		D	4	1FE	6,500,000	100.0690	6,504,461	6,500,000	6,500,000					4.000	4.020	FMAN	29,611	260,000	12/09/2016	11/20/2027
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAKC 2012-7A CR		D	4	1FE	12,497,500	99.9900	12,498,804	12,500,000	12,512,798		(6,967)			4.598	4.791	FMAN	67,061	657,078	12/09/2016	11/20/2027
67106B-AT-4	OCP CLO LTD OCP 2014-6A CR		D	4	2FE	17,700,000	95.6830	16,935,875	17,700,000	17,700,000					5.152	5.320	JAJO	192,518	1,027,734	09/25/2017	10/17/2030
67110U-AE-9	OHA LOAN FUNDING LTD OHALF 2016-1A B2		D	4	1FE	15,000,000	100.0640	15,009,635	15,000,000	15,000,000					3.370	3.384	JAJO	99,696	505,500	10/31/2016	01/20/2028
67110U-AG-4	OHA LOAN FUNDING LTD OHALF 2016-1A C		D	4	1FE	6,000,000	99.9990	5,999,921	6,000,000	6,000,000					4.516	4.661	JAJO	54,191	307,821	10/31/2016	01/20/2028
67112R-AL-8	OAK HILL CREDIT PARTNERS OAKC 2019-3A C		D	2	1FE	4,750,000	100.1000	4,754,755	4,750,000	4,750,000					4.416	4.560	JAJO	112,019		05/21/2019	07/20/2032
67112R-AN-4	OAK HILL CREDIT PARTNERS OAKC 2019-3A D		D	2	2FE	5,250,000	100.2160	5,261,356	5,250,000	5,250,000					5.516	5.673	JAJO	153,167		05/21/2019	07/20/2032
67115W-AJ-9	OAK HILL CREDIT PARTNERS OAKC 2018-1A C		D	2	1FE	10,000,000	98.9170	9,891,741	10,000,000	10,000,000					4.066	4.207	JAJO	81,318	493,864	08/24/2018	10/20/2030
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC 2018-1A D		D	2	2FE	7,500,000	97.5860	7,318,923	7,500,000	7,500,000					5.016	5.167	JAJO	75,238	446,200	08/24/2018	10/20/2030
67115X-AA-6	OAK HILL CREDIT PARTNERS OAKC 2018-1A E		D	2	3FE	7,250,000	94.8830	6,879,004	7,250,000	7,250,000					7.616	7.808	JAJO	110,430	631,870	08/24/2018	10/20/2030
675711-AG-0	Octagon Investment Partners 33 OCT33 2017-1A C		D	2	2FE	9,000,000	95.2280	8,570,516	9,000,000	9,000,000					4.716	4.864	JAJO	84,886	479,932	10/16/2017	01/20/2031
675714-AE-9	Octagon Investment Partners 26 OCT26 2016-1A ER		D	2	3FE	9,875,000	93.0750	9,191,181	9,875,000	9,875,000					7.386	7.554	JAJO	158,032	793,899	06/01/2018	07/15/2030
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCT32 2017-1A D		D	4	2FE	13,125,000	100.0000	13,124,966	13,125,000	13,125,000					5.386	5.522	JAJO	153,168	789,036	07/25/2017	10/15/2029
67575X-AE-1	OCTAGON INV PARTNERS 31 LTD OCT31 2017-1A C		D	4	1FE	8,000,000	99.9980	7,999,870	8,000,000	8,000,000					4.366	4.510	JAJO	69,854	398,295	06/01/2017	07/20/2030
67576F-AJ-8	Octagon Investment Partners XV OCT18 2018-18A C		D	2	2FE	15,000,000	95.3540	14,303,159	15,000,000	15,000,000					4.701	4.814	JAJO	150,820	795,873	03/23/2018	04/16/2031
67576H-AA-3	Octagon Investment Partners XV OCT18 2018-18A D		D	2	3FE	11,682,000	92.6810	10,936,390	11,800,000	11,723,048		5,245			7.511	7.772	JAJO	189,566	962,272	03/23/2018	04/16/2031
67579N-AA-7	Octagon Investment Partners 33 OCT33 2017-1A D		D	2	3FE	6,500,000	98.7930	6,421,553	6,500,000	6,500,000					8.266	8.471	JAJO	107,456	579,932	10/16/2017	01/20/2031
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR		D	4	1FE	19,000,000	99.0710	18,823,397	19,000,000	19,000,000					4.586	4.712	JAJO	188,796	988,113	05/09/2017	07/15/2029
67590Y-AU-4	Octagon Investment Partners 26 OCT26 2016-1A DR		D	2	2FE	6,250,000	95.6060	5,975,352	6,250,000	6,250,000					4.836	4.965	JAJO	65,489	340,879	06/01/2018	07/15/2030
67591J-AE-2	OCTAGON CREDIT OCT29 2016-1A C		D	4	1FE	28,398,911	100.0000	28,500,034	28,500,000	28,461,840		(9,052)			4.486	4.688	JAJO	245,048	1,468,239	12/06/2016	01/24/2028
67591Q-AA-4	Octagon Investments Partners 3 OCT36 2018-1A E		D	3FE	9,953,512	93.4090	9,340,943	10,000,000	10,022,663			(5,904)			7.416	7.548	JAJO	160,683	806,990	03/07/2018	04/15/2031
67591U-AJ-6	Octagon Investments Partners 3 OCT36 2018-1A C		D	2	1FE	14,687,500	95.7690	14,066,110	14,687,500	14,687,500					3.686	3.802	JAJO	117,303	629,814	03/07/2018	04/15/2031
67591U-AL-1	Octagon Investments Partners 3 OCT36 2018-1A D		D	2	2FE	14,500,000	95.2050	13,804,750	14,500,000	14,500,000					4.586	4.712	JAJO	144,081	754,086	03/07/2018	04/15/2031
67591V-AJ-4	Octagon Investment Partners 37 OCT37 2018-2A C		D	2	2FE	8,550,000	94.6610	8,093,502	8,550,000	8,550,000					4.790	4.965	JAJO	77,353	598,576	05/29/2018	07/25/2030
67591W-AA-1	Octagon Investment Partners 37 OCT37 2018-2A D		D	2	3FE	9,300,000	93.3940	8,685,634	9,300,000	9,300,000					7.340	7.553	JAJO	128,933	962,013	05/29/2018	07/25/2030
67706H-BE-7	OHA LOAN FUNDING LTD OHALF 2013-1A DR2		D	2	2FE	10,000,000	97.6260	9,762,558	10,000,000	10,000,000					4.984	5.168	JAJO	96,911	678,850	08/07/2018	07/23/2031
67706X-AL-7	OAK HILL CREDIT PARTNERS OAKC 2017-14A D		C	2	2FE	10,575,000	95.5000	10,099,124	10,575,000	10,575,000					4.666	4.813	JAJO	98,683	558,574	10/18/2017	01/21/2030
67707A-AA-0	OAK HILL CREDIT PARTNERS OAKC 2017-15A E		D	3FE	5,000,000	93.3540	4,667,719	5,000,000	5,000,000						7.266	7.452	JAJO	72,659	395,546	11/17/2017	01/20/2030
67707B-AD-2	OAK HILL CREDIT PARTNERS OAKC 2017-15A D		D	2	2FE	15,000,000	93.9150	14,087,249	15,000,000	15,000,000					4.384	4.560	JAJO	131,520	754,387	11/17/2017	01/20/2030
67707C-AN-8	OAK HILL CREDIT PARTNERS OAKC 2014-10RA D		D	2	2FE	10,000,000	98.3220	9,832,200	10,000,000	10,000,000					5.116	5.269	JAJO	102,318	494,010	11/20/2018	12/12/2030
69355D-AE-7	PPM CLO, LTD PPMC 2018-1A C		D	2	1FE	7,000,000	98.0500	6,863,478	7,000,000	7,000,000					4.136	4.257	JAJO	62,731	399,019	07/02/2018	07/15/2031
69377P-AC-8	PPM CLO 2, Ltd. PPMC 2019-2A B1		D	2	1FE	7,000,000	100.4670	7,032,665	7,000,000	7,000,000					4.151	4.257	JAJO	62,148	201,174	01/29/2019	04/16/2032
69377P-AE-4	PPM CLO 2, Ltd. PPMC 2019-2A C		D	2	1FE	3,000,000	100.2190	3,006,579	3,000,000	3,000,000					5.001	5.117	JAJO	32,089	102,084	01/29/2019	04/16/2032
69377P-AE-4	PPM CLO 2, Ltd. PPMC 2019-2A C	0	D	2	1FE	999,962	100.2190	1,002,193	1,000,000	999,933		(29)			5.001	5.117	JAJO	10,696	13,601	09/18/2019	04/16/2032
69915Y-AE-4	PARALLEL LTD PARALLEL LTD	0	D	2	1FE	1,500,000	95.1980	1,427,964	1,500,000	1,500,000					3.716	3.032	JAJO	11,148	64,822	02/05/2018	04/20/2031
69915Y-AG-9	PARALLEL LTD PARALLEL LTD	0	D	2	2FE	1,000,000	94.5280	945,279	1,000,000	1,000,000					4.766	4.099	JAJO	9,532	53,831	02/05/2018	04/20/2031
721327-AG-9	PIKES PEAK CLO PIKE PEAK CLO	0	D	2	2FE	8,000,000	95.4790	7,638,336	8,000,000	8,000,000					5.086	4.452	JAJO	77,985	460,804	06/21/2018	07/24/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72132U-AE-3	PIKES PEAK CLO SERIES 20193A CLASS C		D	4	1FE	999,887	100.0290	1,000,285	1,000,000	999,954		67			4.890	4.920	JAJO	9,236	26,590	09/18/2019	04/25/2030
72132W-AD-1	PIKES PEAK CLO SERIES 20194A CLASS D		D	2	2FE	2,999,547	100.3990	3,011,967	3,000,000	2,999,911		364			6.086	6.132	JAJO	72,110		10/03/2019	07/15/2032
74972F-AJ-4	Rr 1 LTD RRAM 2018-4A B		D	2	1FE	15,000,000	96.5860	14,487,845	15,000,000	15,000,000					3.936	4.055	JAJO	127,924	681,235	04/26/2018	04/15/2031
74972F-AL-9	Rr 1 LTD RRAM 2018-4A C		D	2	2FE	14,000,000	94.7840	13,269,701	14,000,000	14,000,000					4.936	5.066	JAJO	149,729	777,764	04/26/2018	04/15/2031
74979V-AG-8	RR Ltd RRAM 2018-5A B		D	2	1	10,000,000	98.5580	9,855,820	10,000,000	10,000,000					4.236	4.358	JAJO	91,783	480,612	09/13/2018	10/15/2031
74979V-AG-8	RR Ltd RRAM 2018-5A B		D	2	1	1,000,000	98.5580	985,582	1,000,000	1,000,000					4.236	4.358	JAJO	9,178	48,061	09/13/2018	10/15/2031
74979V-AJ-2	RR Ltd RRAM 2018-5A C		D	2	2FE	10,000,000	97.7180	9,771,750	10,000,000	10,000,000					5.086	5.218	JAJO	110,199	566,084	09/13/2018	10/15/2031
74980E-AG-3	RR Ltd SERIES 20197A CLASS A2		D	4	1Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					4.002	3.927	JAJO			12/17/2019	01/15/2033
74980E-AJ-7	RR Ltd SERIES 20197A CLASS B		D	4	1Z	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					4.602	4.533	JAJO			12/17/2019	01/15/2033
74980E-AL-2	RR Ltd SERIES 20197A CLASS C1		D	4	2Z	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					5.752	5.698	JAJO			12/17/2019	01/15/2033
74980E-AN-8	RR Ltd SERIES 20197A CLASS C2		D	4	2Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					7.002	6.967	JAJO			12/17/2019	01/15/2033
74988L-AG-9	ALM LOAN FUNDING ALM LOAN FUNDING		D	2	2	1,000,000	94.2210	942,211	1,000,000	1,000,000					4.486	3.793	JAJO	9,720	50,992	01/18/2018	01/15/2030
74988L-AJ-3	ALM LOAN FUNDING ALM LOAN FUNDING		D	2	1	1,000,000	95.5730	955,733	1,000,000	1,000,000					3.786	3.078	JAJO	8,203	43,895	01/18/2018	01/15/2030
74990F-AG-8	RR Ltd SERIES 20196A CLASS A2		D	2	1	3,972,800	100.1050	4,004,204	4,000,000	3,922,335		(50,465)			3.906	3.561	JAJO	33,853	55,107	05/17/2019	04/15/2030
74990F-AJ-2	RR Ltd SERIES 20196A CLASS B		D	2	1	2,500,000	100.5460	2,513,655	2,500,000	2,500,000					4.486	3.778	JAJO	24,300	39,154	05/17/2019	04/15/2030
74990F-AL-7	RR Ltd SERIES 20196A CLASS C		D	2	2	1,000,000	99.9980	999,978	1,000,000	1,000,000					5.436	4.743	JAJO	11,778	18,749	05/17/2019	04/15/2030
75884B-AG-3	Regatta X Funding Ltd. REG10 2017-3A D		D	2	2FE	18,500,000	95.9050	17,742,468	18,500,000	18,500,000					4.752	4.864	JAJO	185,597	989,779	11/20/2017	01/17/2031
75887X-AJ-6	Regatta Fundinng Ltd. REG11 2018-1A D		D	2	2FE	6,500,000	96.3430	6,262,278	6,500,000	6,500,000					4.852	4.965	JAJO	66,582	354,351	05/15/2018	07/17/2031
75888F-AG-0	Regatta XIII Funding LLC REG13 2018-2A B		D	2	1FE	12,000,000	97.7380	11,728,590	12,000,000	12,000,000					4.086	4.206	JAJO	106,239	697,720	07/02/2018	07/15/2031
75888F-AJ-4	Regatta XIII Funding LLC REG13 2018-2A C		D	2	2FE	14,000,000	97.0360	13,585,037	14,000,000	14,000,000					5.086	5.218	JAJO	154,279	991,339	07/02/2018	07/15/2031
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 2017-1A D		D	4	2FE	23,500,000	98.7800	23,213,389	23,500,000	23,500,000					5.202	5.320	JAJO	258,083	1,364,506	08/18/2017	10/17/2030
75888M-AJ-9	Regatta XIV Funding Ltd REG14 2018-3A C		D	2	1FE	9,000,000	99.3300	8,939,674	9,000,000	9,000,000					4.190	4.358	JAJO	71,224	482,804	08/20/2018	10/25/2031
75888M-AJ-9	Regatta XIV Funding Ltd REG14 2018-3A C		D	2	1FE	1,000,000	99.3300	993,297	1,000,000	1,000,000					4.190	4.358	JAJO	7,914	53,645	09/13/2018	10/25/2031
75888M-AL-4	Regatta XIV Funding Ltd REG14 2018-3A D		D	2	2FE	8,000,000	98.6360	7,890,852	8,000,000	8,000,000					5.140	5.319	JAJO	77,666	515,081	08/20/2018	10/25/2031
75888M-AL-4	Regatta XIV Funding Ltd REG14 2018-3A D		D	2	2FE	1,000,000	98.6360	986,357	1,000,000	1,000,000					5.140	5.319	JAJO	9,708	64,385	09/13/2018	10/25/2031
75888R-AG-4	Regatta XV Funding Ltd. REG15 2018-4A B		D	2	1FE	5,000,000	99.9970	4,999,865	5,000,000	5,000,000					4.290	4.459	JAJO	40,513	247,267	09/20/2018	10/25/2031
75888R-AJ-8	Regatta XV Funding Ltd. REG15 2018-4A C		D	2	2FE	10,000,000	99.3160	9,931,590	10,000,000	10,000,000					5.240	5.420	JAJO	98,971	590,854	09/20/2018	10/25/2031
75888R-AJ-8	Regatta XV Funding Ltd. REG15 2018-4A C		D	2	2FE	1,000,000	99.3160	993,159	1,000,000	1,000,000					5.240	5.420	JAJO	9,897	59,085	09/20/2018	10/25/2031
77342K-AG-5	Rockford Tower CLO Ltd SERIES 20182A CLASS D		D	2	2FE	1,000,000	99.0750	990,750	1,000,000	1,000,000					5.066	4.408	JAJO	10,132	62,807	08/06/2018	10/20/2031
77879R-AB-2	ROTOR ENGINES SECURITIZATION 2011-1A		C	4	1FE	4,966,569	110.5990	5,492,975	4,966,569	4,966,569					5.750	5.819	MON	12,692	328,710	06/24/2011	06/15/2046
78109Q-AJ-7	RR 2 LTD SERIES 20172A CLASS C		D	2	2FE	1,422,300	96.0800	1,441,193	1,500,000	1,413,725		(8,575)			4.986	5.747	JAJO	16,205		11/07/2019	10/15/2029
80629Q-AA-3	SCHAHIN II FINAN CO SPV SCHAHN 5 7/8 09/25/22		D	4	6	977,250	9.5000	1,237,851	13,030,000	977,250					5.875	0.000	MS			04/04/2012	09/25/2022
81880X-AE-2	Shackleton CLO LTD SERIES 201914A CLASS B		D	2	1FE	999,893	99.4380	994,376	1,000,000	999,973		80			4.416	4.440	JAJO	18,944		10/08/2019	07/20/2030
81880X-AG-7	Shackleton CLO LTD SERIES 201914A CLASS C		D	2	2FE	3,988,082	99.9930	3,999,712	4,000,000	3,984,700		(3,382)			5.566	4.963	JAJO	94,813		10/08/2019	07/20/2030
81881C-AG-2	Shackleton CLO LTD SHACK 2018-12A D		D	2	2FE	10,000,000	93.5260	9,352,563	10,000,000	10,000,000					5.116	5.269	JAJO	102,318	573,702	06/15/2018	07/20/2031
81881J-AG-7	Shackleton CLO LTD SHACK 2014-5RA C		D	2	1FE	10,000,000	96.2690	9,626,901	10,000,000	10,000,000					4.044	4.256	FMAN	61,776	473,863	05/02/2018	05/07/2031
81881J-AJ-1	Shackleton CLO LTD SHACK 2014-5RA D		D	2	2FE	8,250,000	94.6630	7,809,697	8,250,000	8,250,000					5.044	5.267	FMAN	63,569	474,583	05/02/2018	05/07/2031
81882E-AU-6	Shackleton CLO LTD SHACK 2015-8A DR		D	4	2FE	10,500,000	95.9190	10,071,525	10,500,000	10,500,000					4.666	4.815	JAJO	97,983	554,613	10/05/2017	10/20/2027
81882H-AE-5	Shackleton CLO LTD SHACK 2013-4RA B		D	2	1FE	6,000,000	96.2080	5,772,476	6,000,000	6,000,000					3.886	4.004	JAJO	50,520	269,657	04/04/2018	04/13/2031
81882H-AG-0	Shackleton CLO LTD SHACK 2013-4RA C		D	2	2FE	8,910,000	90.3200	8,128,805	9,000,000	8,936,934		3,272			4.856	5.094	JAJO	94,695	492,998	04/04/2018	04/13/2031
81882H-AL-9	Shackleton CLO LTD SHACK 2013-4RA A2B		D	2	1FE	7,000,000	100.1550	7,010,827	7,000,000	7,000,000					4.340	4.363	JAJO	65,823	303,800	04/04/2018	04/13/2031
81883A-AE-9	Shackleton CLO LTD SHACK 2015-7RA C		D	2	1FE	9,000,000	97.7460	8,797,157	9,000,000	9,000,000					4.336	4.459	JAJO	84,555	551,920	07/12/2018	07/15/2031
81883A-AG-4	Shackleton CLO LTD SHACK 2015-7RA D		D	2	2FE	9,950,000	95.6500	9,564,977	10,000,000	10,159,755		202,385			5.316	5.196	JAJO	115,183	737,378	07/12/2018	07/15/2031
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD		D	4	1FE	3,749,884	101.1860	3,831,123	3,786,231	3,815,895		(1,182)			4.750	4.497	MON	7,993	179,846	10/09/2015	10/15/2042
83607E-AE-2	SOUND POINT CLO LTD SNDPT 2014-1RA C		D	2	1FE	10,000,000	95.4230	9,542,312	10,000,000	10,000,000					4.103	4.206	JAJO	85,484	582,688	07/12/2018	07/18/2031
83607E-AG-7	SOUND POINT CLO LTD SNDPT 2014-1RA D		D	2	2FE	15,000,000	89.7910	13,468,650	15,000,000	15,000,000					5.103	5.218	JAJO	159,477	1,064,448	07/12/2018	07/18/2031
83607H-AG-0	SOUND POINT CLO LTD SNDPT 2015-1RA D1		D	2	2FE	18,500,000	96.8780	17,922,363	18,500,000	18,500,000					5.752	5.877	JAJO	230,565	582,989	04/03/2019	04/15/2030
83608G-AU-0	SOUND POINT CLO LTD SNDPT 2013-1A B1R		D	2	2FE	7,500,000	89.7390	6,730,426	7,500,000	7,500,000					4.636	4.813	JAJO	62,774	399,661	01/22/2018	01/26/2031
83609Y-AG-1	SOUND POINT CLO LTD SNDPT 2013-3RA C		D	2	1FE	11,000,000	97.2690	10,699,620	11,000,000	11,000,000					4.253	4.358	JAJO	97,470	533,079	04/19/2018	04/18/2031
83609Y-AJ-5	SOUND POINT CLO LTD SNDPT 2013-3RA D		D	2	2FE	13,000,000	92.3210	12,001,735	13,000,000	13,000,000					5.253	5.370	JAJO	142,276	761,808	04/19/2018	04/18/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83610C-AU-5	SOUND POINT CLO LTD SERIES 20162A CLASS DR	0	D	4	2FE	987,679	98.7710	987,711	1,000,000	987,768		89			5.784	6.134	JAJO	11,568		12/19/2019	10/20/2028
83610H-AG-5	SOUND POINT CLO LTD SNDPT 2014-3RA C		D	2	1FE	5,000,000	96.2660	4,813,301	5,000,000	5,000,000					4.184	4.358	JAJO	40,678	241,994	10/03/2018	10/23/2031
83610J-AJ-5	SOUND POINT CLO LTD SNDPT 2018-1A D		D	2	2FE	8,000,000	89.2450	7,139,594	8,000,000	8,000,000					4.636	4.761	JAJO	80,360	420,103	03/27/2018	04/15/2031
83611G-AG-6	SOUND POINT CLO LTD SNDPT 2017-3A C		D	4	2FE	11,350,000	92.4380	10,491,656	11,350,000	11,350,000					4.966	5.117	JAJO	112,725	633,938	09/28/2017	10/20/2030
83611J-AE-5	SOUND POINT CLO LTD SNDPT 2018-2A C		D	2	1FE	15,000,000	96.4100	14,461,431	15,000,000	15,000,000					3.886	4.055	JAJO	105,236	898,363	06/15/2018	07/26/2031
83611J-AG-0	SOUND POINT CLO LTD SNDPT 2018-2A D		D	2	2FE	14,500,000	96.3270	13,967,402	14,500,000	14,500,000					4.936	5.117	JAJO	129,218	1,074,378	06/15/2018	07/26/2031
83613H-AG-2	SOUND POINT CLO LTD SNDPT 2018-3A B		D	2	1FE	10,000,000	96.3280	9,632,770	10,000,000	10,000,000					4.136	4.307	JAJO	74,671	502,607	08/29/2018	10/26/2031
83613J-AA-1	SOUND POINT CLO LTD SNDPT 2018-3A D		D	2	3FE	9,800,000	90.7460	9,074,586	10,000,000	9,994,324		191,376			7.726	7.960	JAJO	139,491	884,543	08/29/2018	10/26/2031
83614B-AJ-8	SOUND POINT CLO LTD SNDPT 2019-2A C		D	2	1FE	5,500,000	99.9290	5,496,079	5,500,000	5,500,000					4.936	5.067	JAJO	58,822	116,971	04/26/2019	04/15/2032
83614B-AL-3	SOUND POINT CLO LTD SNDPT 2019-2A D		D	2	2FE	8,415,000	100.3240	8,527,506	8,500,000	8,415,555		555			5.846	6.137	JAJO	107,666	211,713	04/26/2019	04/15/2032
85816V-AC-0	STEELE CREEK CLO LTD STEELE CREEK CLO LTD	0	D	2	1FE	1,000,000	93.5740	935,744	1,000,000	1,000,000					3.886	3.175	JAJO	8,420	44,909	11/07/2017	01/15/2030
85816V-AD-8	STEELE CREEK CLO LTD STEELE CREEK CLO LTD	0	D	2	2FE	1,000,000	89.2970	892,974	1,000,000	1,000,000					4.886	4.190	JAJO	10,587	55,048	11/07/2017	01/15/2030
87154G-AE-5	SYMPHONY CLO LTD SYMP 2016-18A C		D	4	1FE	8,250,000	100.0010	8,250,099	8,250,000	8,250,000					4.434	4.611	JAJO	71,129	420,201	11/16/2016	01/23/2028
87165Y-AG-8	SYMPHONY CLO LTD SYMP 2018-19A C		D	2	1FE	14,500,000	96.5130	13,994,414	14,500,000	14,500,000					3.751	3.854	JAJO	116,329	629,681	02/22/2018	04/16/2031
87165Y-AJ-2	SYMPHONY CLO LTD SYMP 2018-19A D		D	2	2FE	8,750,000	94.4570	8,265,015	8,750,000	8,750,000					4.551	4.662	JAJO	85,171	450,952	02/22/2018	04/16/2031
87166D-AA-6	SYMPHONY CLO LTD SYMP 2018-19A E		D	2	3FE	9,500,000	92.3420	8,772,469	9,500,000	9,500,000					7.201	7.350	JAJO	146,318	744,851	02/22/2018	04/16/2031
87166R-AG-2	SYMPHONY CLO LTD SYMP 2019-21A C		D	2	1FE	4,000,000	100.0120	4,000,479	4,000,000	4,000,000					4.536	4.665	JAJO	103,222		05/14/2019	07/15/2032
87166R-AJ-6	SYMPHONY CLO LTD SYMP 2019-21A D		D	2	2FE	4,000,000	100.0100	4,000,398	4,000,000	4,000,000					5.636	5.779	JAJO	127,055		05/14/2019	07/15/2032
87166V-AB-4	SYMPHONY CLO LTD SYMP 2018-20A B1		D	2	1FE	15,000,000	100.0010	15,000,108	15,000,000	15,000,000					4.101	4.207	JAJO	131,570	497,580	12/19/2018	01/16/2032
87166V-AC-2	SYMPHONY CLO LTD SYMP 2018-20A C		D	2	1FE	7,000,000	100.0520	7,003,622	7,000,000	7,000,000					4.851	4.965	JAJO	72,628	269,829	12/19/2018	01/16/2032
87166V-AD-0	SYMPHONY CLO LTD SYMP 2018-20A D		D	2	2FE	9,900,000	100.0610	10,006,081	10,000,000	9,879,848		(20,152)			5.861	6.172	JAJO	125,358	457,853	12/19/2018	01/16/2032
87231B-AJ-2	TCI-Flatiron CLO Ltd TFLAT 2017-1A D		D	4	2FE	14,000,000	95.0330	13,304,609	14,000,000	14,000,000					4.654	4.863	FMAN	79,637	741,967	10/16/2017	11/17/2030
87231C-AA-9	TCI-Flatiron CLO Ltd TFLAT 2017-1A E		D	4	3FE	4,000,000	96.7790	3,871,174	4,000,000	4,000,000					8.254	8.521	FMAN	40,354	357,590	10/16/2017	11/17/2030
87232A-AG-9	TCI-Flatiron CLO Ltd TFLAT 2018-1A C		D	2	1FE	9,900,000	100.3930	10,039,260	10,000,000	9,892,787		(7,213)			4.596	4.886	JAJO	81,709	397,971	12/19/2018	01/29/2032
87232A-AJ-3	TCI-Flatiron CLO Ltd TFLAT 2018-1A D		D	2	2FE	10,000,000	100.4100	10,040,960	10,000,000	10,000,000					5.594	5.827	JAJO	102,441	480,630	12/19/2018	01/29/2032
87232B-AE-2	TCI-SYMPHONY CLO TSYMP 2017-1A D		D	4	2FE	24,900,000	99.1080	24,677,855	24,900,000	24,900,000					5.386	5.522	JAJO	290,582	1,496,914	06/29/2017	07/15/2030
87244D-AP-9	WIND RIVER CLO LTD WIND RIVER CLO LTD	0	D	4	2FE	2,000,000	94.0000	1,880,000	2,000,000	2,000,000					5.616	4.950	JAJO	22,464	124,852	06/29/2017	07/20/2030
87244G-AC-1	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHIL MID MKT CLO II	0	D	4	1FE	1,000,000	97.0730	970,733	1,000,000	1,000,000					3.736	3.066	JAJO	7,161	43,913	12/06/2017	01/24/2030
87244G-AE-7	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MI MKT CLO II	0	D	4	1FE	1,000,000	94.9640	949,636	1,000,000	1,000,000					4.386	3.724	JAJO	8,407	50,503	12/06/2017	01/24/2030
87244G-AG-2	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MID MKT CLO II	0	D	4	2FE	500,000	95.5870	477,936	500,000	500,000					5.636	4.994	JAJO	5,401	31,588	12/06/2017	01/24/2030
87249L-AJ-0	WIND RIVER CLO LTD WINDR 2017-4A D		D	4	2FE	8,300,000	93.3080	7,744,551	8,300,000	8,300,000					4.549	4.762	FMAN	44,045	432,092	10/31/2017	11/20/2030
87249M-AA-7	WIND RIVER CLO LTD WINDR 2017-4A E		D	4	3FE	2,850,000	92.5620	2,638,031	2,850,000	2,850,000					7.699	7.960	FMAN	25,598	239,391	10/31/2017	11/20/2030
87268R-AA-2	TruPS Financials Note Securiti SERIES 20192A CLASS A1	0	D	4	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					4.207	4.228	FMAN			12/20/2019	02/28/2039
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY TIA 2017-2A D		D	2	2FE	11,000,000	92.9060	10,219,696	11,000,000	11,000,000					4.601	4.712	JAJO	108,248	572,487	11/20/2017	01/16/2031
87969D-AS-6	TELOS CLO LTD TELOS 2013-3A DR		D	4	2FE	3,960,000	98.6150	3,944,619	4,000,000	3,971,254		3,463			5.752	6.049	JAJO	48,574	254,562	07/12/2017	07/17/2027
88331O-AG-9	THAYER PARK CLO LTD THAYR 2017-1A C		D	4	2FE	2,000,000	99.9990	1,999,986	2,000,000	2,000,000					5.666	5.826	JAJO	22,664	125,863	04/20/2017	04/20/2029
88432A-BC-3	WIND RIVER CLO LTD WINDR 2013-2A DR		D	4	2FE	10,785,000	89.4310	9,645,128	10,785,000	10,785,000					4.953	5.066	JAJO	111,293	599,204	10/02/2017	10/18/2030
88432D-BJ-2	WIND RIVER CLO LTD WINDR 2014-3A CR2		D	2	1FE	10,000,000	96.6580	9,665,820	10,000,000	10,000,000					4.253	4.409	JAJO	83,884	512,315	09/21/2018	10/22/2031
88432D-BL-7	WIND RIVER CLO LTD WINDR 2014-3A DR2		D	2	2FE	10,000,000	90.8080	9,080,789	10,000,000	10,000,000					5.353	5.522	JAJO	105,578	629,649	09/21/2018	10/22/2031
88432U-AG-1	WIND RIVER CLO LTD WINDR 2018-3A C		D	2	1FE	5,000,000	96.2310	4,811,565	5,000,000	5,000,000					4.116	4.257	JAJO	41,159	209,808	10/26/2018	01/20/2031
88432U-AJ-5	WIND RIVER CLO LTD WINDR 2018-3A D		D	2	2FE	6,000,000	91.1110	5,466,686	6,000,000	6,000,000					4.916	5.066	JAJO	58,991	294,170	10/26/2018	01/20/2031
88432V-AG-9	WIND RIVER CLO LTD WINDR 2018-1A C		D	2	1FE	10,000,000	94.5170	9,451,694	10,000,000	10,000,000					3.936	4.055	JAJO	85,283	535,485	06/22/2018	07/15/2030
88432V-AJ-3	WIND RIVER CLO LTD WINDR 2018-1A D		D	2	2FE	12,500,000	92.7590	11,594,844	12,500,000	12,500,000					4.886	5.015	JAJO	132,333	812,186	06/22/2018	07/15/2030
88432W-AA-0	WIND RIVER CLO LTD WINDR 2018-1A E		D	2	3FE	9,000,000	89.6620	8,069,589	9,000,000	9,000,000					7.486	7.655	JAJO	145,980	866,224	06/22/2018	07/15/2030
88432X-AA-8	WIND RIVER CLO LTD WINDR 2018-3A E		D	2	3FE	5,000,000	88.7210	4,436,057	5,000,000	5,000,000					7.616	7.808	JAJO	76,159	364,392	10/26/2018	01/20/2031
88433B-AU-1	WIND RIVER CLO LTD WINDR 2016-2A C1R		D	2	1FE	5,000,000	98.0910	4,904,550	5,000,000	5,000,000					4.059	4.257	FMAN	34,390	218,801	11/16/2018	11/01/2031

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88433L-AA-3	WIND RIVER CLO LTD WINDR 2018-2A E		D	2	3FE	5,000,000	89.3060	4,465,288	5,000,000	5,000,000					7.736	7.911	JAJO	83,808	447,012	08/17/2018	07/15/2030
88434G-AG-0	WIND RIVER CLO LTD WINDR 2017-3A D		D	4	2FE	8,000,000	94.6440	7,571,529	8,000,000	8,000,000					5.136	5.268	JAJO	89,026	460,659	08/09/2017	10/15/2030
88434H-AJ-2	WIND RIVER CLO LTD WINDR 2018-2A C		D	2	1FE	9,000,000	96.4960	8,684,683	9,000,000	9,000,000					4.186	4.308	JAJO	81,630	458,497	08/17/2018	07/15/2030
88434H-AL-7	WIND RIVER CLO LTD WINDR 2018-2A D		D	2	2FE	10,000,000	91.3940	9,139,425	10,000,000	10,000,000					4.986	5.117	JAJO	108,033	596,108	08/17/2018	07/15/2030
88631Y-AG-2	TIAA CMBS Trust TIA 2018-1A B		D	2	1FE	4,750,000	96.1520	4,567,221	4,750,000	4,750,000					4.116	4.257	JAJO	39,101	190,699	11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CMBS Trust TIA 2018-1A C		D	2	2FE	4,750,000	92.1060	4,375,055	4,750,000	4,750,000					5.016	5.167	JAJO	47,651	226,917	11/13/2018	01/20/2032
89640A-AE-6	TRINITAS CLO LTD SERIES 201910A CLASS C	0	D	2	1FE	3,001,726	100.1710	3,005,115	3,000,000	3,001,554		(172)			5.086	4.380	JAJO	33,060	63,196	12/19/2019	04/15/2032
89640A-AG-1	TRINITAS CLO LTD SERIES 201910A CLASS D	0	D	2	2FE	3,000,000	100.2530	3,007,599	3,000,000	3,000,000					6.136	5.461	JAJO	39,885	112,644	03/15/2019	04/15/2032
89642R-AG-2	TRINITAS CLO LTD TRINITAS CLO LTD	0	D	2	2FE	2,250,000	95.3660	2,145,726	2,250,000	2,250,000					5.066	4.406	JAJO	22,796	127,946	06/12/2018	07/20/2031
915328-BA-5	Upland CLO Ltd UPLND 2016-1A CR		D	2	2FE	10,000,000	97.6810	9,768,125	10,000,000	10,000,000					4.866	5.016	JAJO	97,318	548,425	04/25/2018	04/20/2031
92325Q-AL-1	VENTURE CDO LTD VENTR 2018-32A C		D	2	1FE	10,000,000	94.5190	9,451,936	10,000,000	10,000,000					3.953	4.055	JAJO	82,359	563,646	06/15/2018	07/18/2031
92325Q-AN-7	VENTURE CDO LTD VENTR 2018-32A D		D	2	2FE	9,500,000	90.6600	8,612,702	9,500,000	9,500,000					5.003	5.117	JAJO	99,023	662,091	06/15/2018	07/18/2031
92328G-AY-2	VENTURE CDO LTD VENTR 2013-14A DR		D	4	2FE	8,800,000	97.1110	8,545,735	8,800,000	8,800,000					5.909	6.131	FMAN	47,663	581,368	08/15/2017	08/28/2029
92329F-AV-9	VENTURE CDO LTD VENTR 2014-18A DR		D	4	2FE	19,850,000	92.1580	18,293,409	19,850,000	19,850,000					5.086	5.218	JAJO	218,746	1,132,946	10/04/2017	10/15/2029
92329N-AU-4	VENTURE CDO LTD VENTR 2013-13A DR		D	4	2FE	16,800,000	96.9820	16,292,971	16,800,000	16,800,000					5.190	5.421	MJSD	53,289	985,996	08/28/2017	09/10/2029
92330M-AS-8	VENTURE CDO LTD VENTR 2015-21A DR		D	4	2FE	8,662,500	95.3440	8,259,210	8,662,500	8,662,500					4.786	4.914	JAJO	89,830	468,067	10/04/2017	07/15/2027
92330Y-AJ-2	VENTURE CDO LTD VENTR 2018-33A C		D	2	1FE	10,000,000	98.3860	9,838,637	10,000,000	10,000,000					4.386	4.510	JAJO	95,033	577,360	07/19/2018	07/15/2031
92330Y-AL-7	VENTURE CDO LTD VENTR 2018-33A D		D	2	2FE	9,900,000	95.1500	9,515,028	10,000,000	10,124,377		216,539			5.146	5.091	JAJO	111,499	667,293	07/19/2018	07/15/2031
92331A-AN-4	VENTURE CDO LTD VENTURE CDO LTD	0	D	2	2FE	3,000,000	99.1490	2,974,455	3,000,000	3,000,000					5.966	5.305	JAJO	35,795	197,894	06/14/2017	07/20/2030
92331L-AY-6	VENTURE CDL LTD VENTURE CDO LTD	0	D	2	1FE	1,000,000	94.7540	947,540	1,000,000	1,000,000					3.886	3.179	JAJO	8,420	44,909	01/26/2018	01/15/2031
92331N-AJ-5	VENTURE CDO LTD VENTR 2017-30A D		D	2	2FE	19,750,000	95.6180	18,884,644	19,750,000	19,750,000					5.001	5.117	JAJO	213,996	1,107,215	10/31/2017	01/15/2031
92331V-AG-3	VENTURE CDO LTD VENTR 2018-31A C1		D	2	1FE	4,000,000	94.9640	3,798,572	4,000,000	4,000,000					3.916	4.055	JAJO	31,327	180,948	02/23/2018	04/20/2031
92331V-AL-2	VENTURE CDO LTD VENTR 2018-31A C2		D	2	1FE	4,200,000	100.0670	4,202,826	4,200,000	4,200,000					4.703	4.728	JAJO	38,957	197,526	02/28/2018	04/20/2031
92331X-AL-8	VENTURE CDO LTD VENTR 2018-35A C		D	2	1FE	9,000,000	96.6840	8,701,549	9,000,000	9,000,000					4.253	4.409	JAJO	75,495	413,241	10/17/2018	10/22/2031
92331X-AN-4	VENTURE CDO LTD VENTR 2018-35A D		D	2	2FE	10,000,000	93.0610	9,306,083	10,000,000	10,000,000					5.453	5.623	JAJO	107,550	573,156	10/17/2018	10/22/2031
92332C-AC-3	VENTURE CDO LTD VENTR 2018-34A C		D	2	1FE	5,725,000	98.9980	5,667,659	5,725,000	5,725,000					4.286	4.409	JAJO	53,166	272,240	09/19/2018	10/15/2031
92332C-AD-1	VENTURE CDO LTD VENTR 2018-34A D		D	2	2FE	9,525,000	97.9740	9,332,029	9,525,000	9,525,000					5.286	5.421	JAJO	109,093	546,868	09/19/2018	10/15/2031
92338B-AG-0	Verde CLO Ltd VERDE 2019-1A C		D	2	1FE	4,000,000	100.2770	4,011,076	4,000,000	4,000,000					4.636	4.763	JAJO	40,180	97,558	03/15/2019	04/15/2032
92557U-BA-4	VIBRANT CLO LTD VIBR 2015-3A BRR		D	2	1FE	10,000,000	95.4740	9,547,380	10,000,000	10,000,000					4.303	4.458	JAJO	84,870	492,814	10/02/2018	10/20/2031
92557U-BC-0	VIBRANT CLO LTD VIBR 2015-3A CRR		D	2	2FE	10,000,000	92.8860	9,288,640	10,000,000	10,000,000					5.466	5.623	JAJO	109,318	609,091	10/02/2018	10/20/2031
92558B-AG-3	VIBRANT CLO LTD VIBR 2017-7A C		D	4	2FE	22,000,000	97.3730	21,421,976	22,000,000	22,000,000					5.566	5.725	JAJO	244,899	1,362,245	08/02/2017	10/20/2030
92558F-AG-4	VIBRANT CLO LTD VIBR 2018-8A C		D	2	2FE	15,462,500	90.1990	13,947,087	15,462,500	15,462,500					4.816	4.965	JAJO	148,931	840,184	01/19/2018	01/20/2031
92558K-AE-8	VIBRANT CLO LTD VIBR 2018-10A B1		D	2	1FE	10,000,000	98.3060	9,830,593	10,000,000	10,000,000					4.166	4.308	JAJO	83,318	509,625	08/30/2018	10/20/2031
92558K-AG-3	VIBRANT CLO LTD VIBR 2018-10A C		D	2	2FE	10,000,000	95.5880	9,558,821	10,000,000	10,000,000					5.216	5.370	JAJO	104,318	623,083	08/30/2018	10/20/2031
92558K-AJ-7	VIBRANT CLO LTD VIBR 2018-10A B2		D	2	1FE	2,500,000	100.4270	2,510,681	2,500,000	2,500,000					5.120	5.079	JAJO	25,956	136,178	08/30/2018	10/20/2031
92558N-AE-2	VIBRANT CLO LTD VIBR 2019-11A B		D	2	1FE	5,250,000	99.0440	5,199,810	5,250,000	5,250,000					4.566	4.714	JAJO	105,559		06/21/2019	07/20/2032
92558V-AE-4	VIBRANT CLO LTD VIBR 2018-9A B		D	2	1FE	10,000,000	96.5650	9,656,540	10,000,000	10,000,000					4.216	4.358	JAJO	84,318	576,417	07/03/2018	07/20/2031
92558V-AG-9	VIBRANT CLO LTD VIBR 2018-9A C		D	2	2FE	10,000,000	93.3690	9,336,850	10,000,000	10,000,000					5.166	5.319	JAJO	103,318	692,264	07/03/2018	07/20/2031
92912V-AU-9	VOYA CLO LTD VOYA CLO LTD	0	D	4	2FE	1,891,968	95.6440	1,836,367	1,920,000	1,907,470		(6,048)			5.552	4.958	JAJO	22,505	118,296	03/31/2017	04/17/2030
92915Q-AL-7	VOYA CLO LTD VOYA 2017-3A C		D	4	2FE	10,500,000	99.9940	10,499,414	10,500,000	10,500,000					5.516	5.674	JAJO	115,833	644,854	06/13/2017	07/20/2030
92915T-AE-7	VOYA CLO LTD VOYA 2016-4A B2		D	4	1FE	19,400,000	100.0790	19,415,353	19,400,000	19,400,000					3.740	3.757	JAJO	143,097	725,560	11/17/2016	04/20/2029
92916M-AD-3	VOYA CLO LTD SERIES 20171A CLASS C	0	D	4	2FE	993,750	97.4170	974,173	1,000,000	991,226		(2,524)			5.332	4.777	JAJO	11,257	29,355	06/10/2019	04/17/2030
92916W-AJ-8	VOYA CLO LTD INGIM 2013-2A CR		D	2	2FE	9,000,000	94.7250	8,525,219	9,000,000	9,000,000					4.690	4.863	JAJO	79,724	481,581	03/15/2018	04/25/2031
92916X-AN-7	VOYA CLO LTD INGIM 2013-3A BRR		D	2	1FE	10,000,000	97.8930	9,789,337	10,000,000	10,000,000					4.253	4.358	JAJO	88,609	484,618	08/30/2018	10/18/2031
92916X-AQ-0	VOYA CLO LTD INGIM 2013-3A CRR		D	2	2FE	10,000,000	94.2470	9,424,717	10,000,000	10,000,000					5.253	5.370	JAJO	109,443	586,007	08/30/2018	10/18/2031
92917A-AE-6	VOYA CLO LTD VOYA 2018-1A B		D	2	1FE	14,500,000	96.7540	14,029,281	14,500,000	14,500,000					3.766	3.904	JAJO	109,211	638,718	02/23/2018	04/19/2031
92917A-AG-1	VOYA CLO LTD VOYA 2018-1A C		D	2	2FE	14,000,000	95.4220	13,359,144	14,000,000	14,000,000					4.566	4.712	JAJO	127,845	730,871	02/23/2018	04/19/2031
92917B-AA-2	VOYA CLO LTD VOYA 2018-1A D		D	2	3FE	9,500,000	92.6400	8,800,784	9,500,000	9,500,000					7.166	7.350	JAJO	136,152	747,751	02/23/2018	04/19/2031
92917C-AN-2	VOYA CLO LTD INGIM 2013-1A CR		D	4	2FE	14,650,000	96.5880	14,150,083	14,650,000	14,650,000					4.936	5.066	JAJO	156,681	813,874	09/29/2017	10/15/2030

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92917J-AN-7	VOYA CLO LTD VOYA 2018-2A D		D	2	2FE	7,200,000	95.6420	6,886,240	7,200,000	7,200,000					4.736	4.864	JAJO	73,884	504,263	05/17/2018	07/15/2031
92917K-AD-6	VOYA CLO LTD VOYA 2018-3A C		D	2	1FE	3,000,000	97.6570	2,929,709	3,000,000	3,000,000					4.186	4.308	JAJO	27,210	138,510	09/17/2018	10/15/2031
92917K-AE-4	VOYA CLO LTD VOYA 2018-3A D		D	2	2FE	3,000,000	97.2380	2,917,154	3,000,000	3,000,000					4.986	5.117	JAJO	32,410	161,910	09/17/2018	10/15/2031
92917L-AA-0	VOYA CLO LTD VOYA 2018-3A E		D	2	3FE	3,000,000	94.6000	2,838,008	3,000,000	3,000,000					7.736	7.911	JAJO	50,285	242,347	09/17/2018	10/15/2031
92917R-AG-4	VOYA CLO LTD VOYA 2019-2A C		D	2	1FE	7,000,000	98.6680	6,906,732	7,000,000	7,000,000					4.366	4.509	JAJO	134,795		06/20/2019	07/20/2032
92917R-AJ-8	VOYA CLO LTD VOYA 2019-2A D		D	2	2FE	11,500,000	100.1270	11,514,594	11,500,000	11,500,000					5.666	5.825	JAJO	284,986		06/20/2019	07/20/2032
92917T-AA-3	VOYA CLO LTD VOYA 2018-2A E		D	2	3FE	5,625,000	92.8040	5,220,235	5,625,000	5,625,000					7.236	7.401	JAJO	88,190	581,846	05/17/2018	07/15/2031
92917W-AG-3	VOYA CLO LTD VOYA 2018-4A C1		D	2	1FE	10,000,000	100.0000	10,000,036	10,000,000	10,000,000					4.536	4.662	JAJO	98,283	365,049	12/17/2018	01/15/2032
92917W-AQ-1	VOYA CLO LTD VOYA 2018-4A C2		D	2	1FE	2,000,000	100.6560	2,013,122	2,000,000	2,000,000					5.420	5.456	JAJO	22,884	77,084	12/17/2018	01/15/2032
949496-BE-2	WELLFLEET CLO LTD SERIES 20151A CLASS CR3	0	D	2	1FE	1,000,000	99.0100	990,095	1,000,000	1,000,000					4.716	4.027	JAJO	9,432	19,490	05/13/2019	07/20/2029
949496-BG-7	WELLFLEET CLO LTD SERIES 20151A CLASS DR3	0	D	2	2FE	1,000,000	98.2500	982,500	1,000,000	1,000,000					5.716	5.042	JAJO	11,432	23,323	05/13/2019	07/20/2029
94950H-AE-5	WELLFLEET CLO LTD WELLFLEET CLO LTD	0	D	2	1FE	2,000,000	94.2250	1,884,506	2,000,000	2,000,000					3.952	3.230	JAJO	16,687	90,781	01/17/2018	01/17/2031
94950H-AG-0	WELLFLEET CLO LTD WELL FLEET CLO LTD	0	D	2	2FE	1,500,000	92.7290	1,390,934	1,500,000	1,500,000					4.752	4.043	JAJO	15,048	80,252	01/17/2018	01/17/2031
94950J-AE-1	WELLFLEET CLO LTD SERIES 20181A CLASS C	0	D	2	1FE	971,250	93.9990	939,991	1,000,000	969,177		(2,073)			3.952	3.747	JAJO	8,343	22,340	05/30/2019	07/17/2031
97988A-AE-9	WOODMONT TRUST SERIES 20173A CLASS B	0	D	4	1	1,978,303	99.3600	1,987,196	2,000,000	1,973,107		(5,196)			4.253	3.839	JAJO	17,722	60,510	10/08/2019	10/18/2029
97988A-AG-4	WOODMONT TRUST WOODMONT TRUST	0	D	4	1	2,100,000	98.2260	2,062,752	2,100,000	2,100,000					4.803	4.074	JAJO	21,014	113,480	08/10/2017	10/18/2029
97988A-AJ-8	WOODMONT TRUST WOODMONT TRUST	0	D	4	2	1,000,000	97.6160	976,155	1,000,000	1,000,000					6.103	5.396	JAJO	12,715	67,219	08/10/2017	10/18/2029
97988L-AE-5	WOODMONT TRUST SERIES 20185A CLASS B	0	D	4	1	990,000	98.5440	985,442	1,000,000	986,645		(3,355)			4.040	3.643	JAJO	7,630	23,012	05/20/2019	07/25/2030
97988P-AC-0	WOODMONT TRUST WOODMONT TRUST	0	D	2	1	18,399,954	100.0020	18,400,386	18,400,000	18,383,049		(16,905)			4.753	4.052	JAJO	182,208	611,202	10/08/2019	04/18/2029
97988P-AE-6	WOODMONT TRUST WOODMONT TRUST	0	D	2	1	14,469,821	100.1980	14,488,587	14,460,000	14,447,144		(22,680)			5.753	5.053	JAJO	173,317	551,980	10/08/2019	04/18/2029
97988P-AG-1	WOODMONT TRUST WOODMONT TRUST	0	D	2	2	4,359,331	100.0040	4,480,170	4,480,000	4,442,078		(13,263)			7.053	6.553	JAJO	65,830	344,290	02/07/2017	04/18/2029
97988U-AE-5	WOODMONT TRUST SERIES 20196A CLASS A2	0	D	2	1	2,000,000	99.9970	1,999,948	2,000,000	2,000,000					3.986	3.278	JAJO	36,876		07/01/2019	07/15/2031
97988U-AG-0	WOODMONT TRUST SERIES 20196A CLASS B	0	D	2	1	5,000,000	99.9970	4,999,841	5,000,000	5,000,000					4.386	3.686	JAJO	101,080		07/01/2019	07/15/2031
97988U-AJ-4	WOODMONT TRUST SERIES 20196A CLASS C	0	D	2	1	3,500,000	98.2650	3,439,262	3,500,000	3,500,000					5.386	5.420	JAJO	86,310		07/01/2019	07/15/2031
97988U-AL-9	WOODMONT TRUST SERIES 20196A CLASS D	0	D	2	2	3,000,000	97.6330	2,928,980	3,000,000	3,000,000					6.386	6.433	JAJO	87,310		07/01/2019	07/15/2031
98887T-AE-8	ZAIS CLO 6 LTD ZAIS CLO 6 LTD	0	D	2	2FE	2,408,240	93.6230	2,312,470	2,469,997	2,432,212		(4,758)			5.866	5.471	JAJO	31,380	160,500	05/03/2017	07/15/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,588,882,420	XXX	6,529,524,497	6,593,969,791	6,597,480,974		1,149,636			XXX	XXX	XXX	59,361,938	328,664,101	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						42,935,991,403	XXX	45,631,620,883	42,754,790,016	42,765,494,344	(335,783)	(36,131,771)	20,991,606		XXX	XXX	XXX	396,008,276	1,817,996,369	XXX	XXX
037389-AK-9	AON CORP AON 8.205 01/01/27			4	2FE	5,777,026	127.0000	6,350,000	5,000,000	5,645,796					8.205	6.685	JJ	205,125	410,250	07/02/2009	01/01/2027
037389-BB-8	AON CORP AON 4 1/2 12/15/28	LS		2	2FE	154,589	112.1210	173,788	155,000	154,628		37			4.500	4.533	JD	310	7,208	11/29/2018	12/15/2028
037389-BB-8	AON CORP AON 4 1/2 12/15/28			2	2FE	14,805,661	112.1210	16,644,390	14,845,000	14,809,329		3,497			4.500	4.533	JD	29,690	690,290	11/29/2018	12/15/2028
30260*-11-0	FBL CAPITAL TRUST I			4	2	76,220,823	88.0350	85,394,109	97,000,000	77,518,858		(456,209)			5.000	6.579	MJSD	13,472	4,850,000	02/28/2009	06/01/2047
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						96,958,099	XXX	108,562,287	117,000,000	98,128,611		(452,675)			XXX	XXX	XXX	248,597	5,957,748	XXX	XXX
4899999. Total - Hybrid Securities						96,958,099	XXX	108,562,287	117,000,000	98,128,611		(452,675)			XXX	XXX	XXX	248,597	5,957,748	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A				1Z	2,571,819	100.0000	2,571,819	2,571,819	2,571,819					4.414	4.455	MON	4,730	14,166	11/20/2019	01/29/2021
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A				2Z	1,285,910	100.0000	1,285,910	1,285,910	1,285,910					6.264	6.346	MON	3,356	9,683	11/20/2019	01/29/2021
BANOPK-V1-4	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER	0			3Z	6,093,360	100.0000	6,265,625	6,265,625	6,143,472		31,258			11.125	12.091	MJSD	60,024	364,640	08/15/2019	11/30/2022
BANOW8-6L-7	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER	0			3Z	704,874	97.5000	704,873	722,947	704,982		108			11.040	12.069	JD	6,651		12/20/2019	12/01/2022
BL2702-01-9	GENESIS HEALTHCARE INC GENESIS HEALTHCARE INC	0			3Z	20,000,000	99.1700	19,834,000	20,000,000	20,000,000					8.025	8.025	MON	115,919	1,711,633	03/05/2018	03/06/2023
BANOML-05-0	ALPHASOURCE ALPHASOURCE INC	0			1Z	9,342,124	98.6000	9,280,941	9,412,719	9,361,702		11,165			6.625	6.840	MJSD	25,981	850,895	03/14/2018	11/17/2023
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24				1Z	5,244,367	99.7500	5,231,256	5,244,367	5,244,367					4.437	4.478	MON	9,696	163,750	12/18/2019	02/29/2024
BANOW6-BJ-0	NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24	0			4Z	13,053,276	95.0000	13,053,276	13,740,290	13,053,459		183			11.500	12.835	MJSD	201,906	3,124	11/21/2019	12/31/2024
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19				1Z	31,603,057	100.0000	31,603,057	31,603,057	31,603,057					4.459	4.470	MON	121,332	546,233	10/11/2019	03/29/2026
BL3152-31-3	KAR AUCTION SERVICES INC LOAN			2	3FE	1,000,290	100.8440	1,008,733	1,000,290	1,000,290					4.014	4.014	MON	1,450	10,314	10/22/2019	09/19/2026
032657-A*-9	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN	0			1F	4,850,089	99.0000	4,850,089	4,899,080	4,860,280		6,810			8.340	8.552	MJSD	11,350	348,453	06/25/2018	06/22/2024

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC			4	2Z	825,167	100.4600	828,962	825,167	825,167					3.591	3.538	MON	1,408	1,217	12/20/2019	03/20/2029
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC			4	1Z	18,153,662	100.4600	18,237,169	18,153,662	18,153,662					3.047	3.001	MON	26,281	22,657	12/20/2019	03/20/2029
04649V-AV-2	ASURION LLC ASURION TL B6 1L ASSIGN				4FE	3,938,044	100.7150	3,966,181	3,938,044	3,938,044					4.641	4.641	FMAN	29,950	158,819	03/02/2018	11/03/2023
15670B-AB-8	CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN				3FE	3,939,849	100.5630	3,962,011	3,939,849	3,939,849					4.658	4.685	MJSD	1,568	135,722	06/23/2017	01/31/2025
20337E-AQ-4	COMMSCOPE INC LOAN				4FE	1,246,875	100.7500	1,256,227	1,246,875	1,246,875					2.056	2.056	JAJO	6,339	49,386	04/12/2019	04/04/2026
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB				4FE	3,939,400	95.0420	3,744,065	3,939,400	3,939,400					4.902	4.932	JAJO	33,259	159,880	07/24/2017	10/05/2023
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES			4	2Z	7,228,609	99.7900	7,213,429	7,228,609	7,228,609					3.442	3.236	MON	6,220	9,458	09/03/2019	08/22/2022
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1	0			3FE	2,183,991	93.2080	2,075,367	2,226,590	2,208,024		8,251			7.409	7.943	MJSD	916	179,579	10/13/2016	11/13/2021
41151P-AM-7	HARBOR FREIGHT HARBOR FREIGHT TOOLS				3FE	3,617,132	99.7750	3,608,993	3,617,132	3,617,132					4.403	4.403	FMAN	20,348	160,630	01/24/2018	08/16/2023
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2			4	2FE	31,920,000	103.1210	32,916,223	31,920,000	31,920,000					6.448	6.499	JAJO	348,751	240,124	06/12/2019	07/30/2049
56847P-AA-1	Mariner Finance Issuance Trust SERIES 2019PVT CLASS A			4	1Z	34,083,249	99.9570	34,083,236	34,098,000	34,083,238		(11)			3.530	3.561	MON	36,778	68,196	12/18/2019	12/20/2034
56847P-AC-7	Mariner Finance Issuance Trust SERIES 2019PVT CLASS B			4	1Z	3,246,092	99.9720	3,246,091	3,247,000	3,246,090		(2)			4.060	4.097	MON	4,760	85,128	12/18/2019	12/20/2034
56847P-AE-3	Mariner Finance Issuance Trust SERIES 2019PVT CLASS C			4	2Z	1,971,431	99.9710	1,971,430	1,972,000	1,971,429		(3)			4.810	4.862	MON	3,425	3,944	12/18/2019	12/20/2034
68269A-AA-8	OneMain Financial Issuance Tru SERIES 2019AA CLASS A	0		4	1PL	21,893,579	100.9800	22,215,600	22,000,000	21,939,208		45,629			3.390	4.056	MON	35,218	275,532	08/01/2019	08/14/2036
68269A-AA-8	OneMain Financial Issuance Tru SERIES 2019AA CLASS A			4	1PL	20,190,856	100.9800	20,487,832	20,289,000	20,232,936		42,080			3.390	4.056	MON	32,479	254,103	08/01/2019	08/14/2036
68269A-AB-6	OneMain Financial Issuance Tru SERIES 2019AA CLASS B			4	1PL	2,840,399	102.2800	2,919,071	2,854,000	2,842,969		2,570			3.920	4.240	MON	5,283	41,332	08/01/2019	08/14/2036
68269A-AB-6	OneMain Financial Issuance Tru SERIES 2019AA CLASS B	0		4	1PL	3,980,938	102.2800	4,091,200	4,000,000	3,984,540		3,602			3.920	4.240	MON	7,404	57,929	08/01/2019	08/14/2036
68269A-AC-4	OneMain Financial Issuance Tru SERIES 2019AA CLASS C			4	1PL	1,818,672	102.3000	1,869,021	1,827,000	1,819,905		1,233			4.670	4.939	MON	4,029	31,521	08/01/2019	08/14/2036
68269A-AC-4	OneMain Financial Issuance Tru SERIES 2019AA CLASS C	0		4	1PL	3,981,767	102.3000	4,092,000	4,000,000	3,984,467		2,700			4.670	4.939	MON	8,821	69,012	08/01/2019	08/14/2036
68269A-AD-2	OneMain Financial Issuance Tru SERIES 2019AA CLASS D			4	2PL	19,538,412	102.1900	20,059,897	19,630,000	19,540,056		1,644			6.290	6.427	MON	58,307	456,163	08/01/2019	08/14/2036
72749D-AC-0	PLANTRONICS PLANTRONICS 2018 TERM LOAN B				3FE	116,119	98.1000	113,913	116,119	116,119					4.556	4.556	JAJO	1,337	4,886	07/09/2018	07/02/2025
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2			4	2FE	16,000,000	101.1310	16,180,960	16,000,000	16,000,000					4.475	4.500	JAJO	121,322	137,233	08/21/2019	07/30/2049
78466D-BD-5	SS & C TECHNOLOGIES SS&C TECHNOLOGIES				3FE	564,350	100.8170	568,961	564,350	564,350					4.503	4.503	JAJO	5,436	13,119	04/19/2018	04/16/2025
78466D-BE-3	SS & C TECHNOLOGIES SS&C TECHNOLOGIES				3FE	367,367	100.8170	370,368	367,367	367,367					4.503	4.503	JAJO	3,538		04/19/2018	04/16/2025
817743-AA-5	SERVPRO MASTER ISSUER, LLC SERIES 20191A CLASS A2			4	2FE	26,000,000	100.2890	26,075,140	26,000,000	26,000,000					3.882	3.723	JAJO	252,330		10/01/2019	10/25/2049
829229-AQ-6	SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2				3FE	1,915,689	100.0000	1,915,689	1,915,689	1,915,689					4.152	4.152	JAJO	13,699	66,311	01/06/2017	01/31/2024
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE			4	1Z	79,982	100.0000	79,982	79,982	79,982					4.049	3.884	MON	9	182,738	10/28/2019	10/18/2021
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE			4	2Z	18,559	100.0000	18,559	18,559	18,559					4.895	4.945	MON	35	46,648	10/28/2019	10/18/2021
87247E-AQ-2	TI GROUP AUTOMOTIVE				4FE	1,561,017	100.5210	1,574,088	1,565,930	1,563,948		748			5.281	5.335	MJSD	230	69,980	12/23/2015	06/30/2022
87305V-AH-3	TTM TECHNOLOGIES TTM TECHNOLOGIES INC				3FE	497,168	100.6250	500,275	497,168	497,168					4.445	4.445	MJSD	246	22,137	05/01/2018	09/28/2024
98919M-AP-0	ZAYO GROUP ZAYO GROUP 2017 TL B2				3FE	4,818,312	100.4550	4,840,236	4,818,312	4,818,312					4.203	4.203	JAJO	41,630	239,675	07/25/2017	01/19/2024
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC	0			2Z	13,578,948	101.5000	13,782,632	13,578,948	13,578,948					5.250	5.250	JAJO	150,500	695,578	09/08/2016	07/15/2034
BANOMM-GH-5	SPRING RENEWABLES HOLDCO LLC SPRING RENEWABLES	0			2Z	9,982,000	99.5000	9,950,000	10,000,000	9,983,258		774			4.900	4.945	JAJO	84,389	470,000	05/09/2018	03/31/2035
BL3153-34-5	PRIME SECURITY SERVICES BOR LOAN				3FE	3,453,906	100.4320	3,468,810	3,453,906	3,453,906					5.035	5.035	MON	4,348	35,597	10/18/2019	09/23/2026
C5184A-AK-7	LIONS GATE ENTERTAINMENT CORP LIONS GATE ENT CORP 2018 TL B		A		3FE	147,127	100.0010	147,128	147,127	147,127					4.211	4.211	MJSD	138	5,105	04/04/2018	03/24/2025
C7052B-AF-1	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B 1L		A		4FE	1,970,546	100.3300	1,977,048	1,970,546	1,970,546					4.656	4.656	FMAN	8,155	96,246	12/18/2018	05/31/2025
C9413P-AZ-6	VALEANT PHARMACEUTICALS VALEANT PHARMA TL B 1L		A		3FE	2,868,188	100.6980	2,902,722	2,882,602	2,871,042		1,827			4.736	4.819	FMAN	12,537	159,392	06/13/2018	05/28/2025

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	Foreign	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L2968E-AB-8	ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B		D		4FE	3,929,471	96.0160	3,772,901	3,929,471	3,929,471					5.990	5.990	MON	13,076	196,962	05/02/2017	04/12/2024
N0805E-AL-5	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2018TL B ASN		D		3Z	1,386,210	101.0500	1,400,765	1,386,210	1,386,210					4.409	4.409	MJSD	170	15,426	05/17/2018	09/30/2023
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						375,542,249	XXX	378,173,761	376,990,718	375,752,940		160,566			XXX	XXX	XXX	1,947,064	8,940,256	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						375,542,249	XXX	378,173,761	376,990,718	375,752,940		160,566			XXX	XXX	XXX	1,947,064	8,940,256	XXX	XXX
7699999. Total - Issuer Obligations						34,976,257,778	XXX	37,980,267,023	34,666,971,513	34,891,802,123	(362,500)	(14,481,732)	19,416,462		XXX	XXX	XXX	378,096,648	1,433,215,386	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,869,364,664	XXX	2,032,761,336	2,081,545,969	1,872,809,930	26,717	(7,483,237)	1,087,532		XXX	XXX	XXX	6,684,906	74,013,290	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						5,683,971,828	XXX	5,800,816,440	5,640,176,018	5,598,234,950		(13,884,639)	487,612		XXX	XXX	XXX	20,101,103	235,737,983	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						6,588,882,420	XXX	6,529,524,497	6,593,969,791	6,597,480,974		1,149,636			XXX	XXX	XXX	59,361,938	328,664,101	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						375,542,249	XXX	378,173,761	376,990,718	375,752,940		160,566			XXX	XXX	XXX	1,947,064	8,940,256	XXX	XXX
8399999 - Total Bonds						49,494,018,939	XXX	52,721,543,057	49,359,654,009	49,336,080,917	(335,783)	(34,539,406)	20,991,606		XXX	XXX	XXX	466,191,659	2,080,571,016	XXX	XXX

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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
G2950*-12-5	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1	0		27,694,969.000	1.00	0.154	4,265,025	0.154	4,265,025	4,265,025					(4,421,135)		(4,421,135)		5Z	12/30/2019
12542R-30-8	CHS INC	0		110,000.000	1.00	0.005	2,750,000	27.275	3,000,250	2,750,000		216,563							3	09/19/2013
52520E-20-0	LEHMAN CAP TR V			80,000.000	25.00		400	0.050	3,992	400									6	04/01/2004
86311Q-20-4	STRUCT REP ASSET-BKD TST STRATS-US-04-6			378,000.000	1.00		340,238	1.005	379,985	340,238		24,098							3FE	03/30/2018
000000-00-0	WATFORD HOLDINGS LTD	0	D	236,641.000	1.00		5,797,705	26.000	6,152,666	5,797,705		516,523							1Z	03/31/2014
75968N-30-9	RENAISSANCE RE HLDG LTD RENAISSNCE RE HOLDINGS LTD	0	D	120,000.000	25.00		3,000,000	27.105	3,252,600	3,000,000		172,500							2FE	06/11/2018
610335-20-0	MONROE CAPITAL CORP PREFERRED	0		100,000.000	24,000,000.00		2,475,000	25.755	2,575,500	2,475,000		117,813							1Z	03/20/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							18,628,368	XXX	19,630,018	18,628,368		1,047,497			(4,421,135)		(4,421,135)		XXX	XXX
8999999 - Total Preferred Stocks							18,628,368	XXX	19,630,018	18,628,368		1,047,497			(4,421,135)		(4,421,135)		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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
02567@-10-9	AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK			2,000,000.000	40,261,570	20.131	40,261,570	30,000,000				2,823,757		2,823,757		04/02/2001	
26968*-10-5	EAGLE LIFE INSURANCE COMPANY			2,500,000.000	207,994,857	83.198	207,994,857	181,192,010				15,345,140		15,345,140		10/17/2019	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					248,256,427	XXX	248,256,427	211,192,010				18,168,897		18,168,897		XXX	XXX
9799999 - Total Common Stocks					248,256,427	XXX	248,256,427	211,192,010				18,168,897		18,168,897		XXX	XXX
9899999 - Total Preferred and Common Stocks					266,884,795	XXX	267,886,445	229,820,378		1,047,497		18,168,897		13,747,762		XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-Y8-7	US TREASURY N/B NOTES 1.750% 07/31/24		11/19/2019	DIRECT		5,016,731	5,000,000	25,798
912828-YD-6	US TREASURY N/B NOTES 1.375% 08/31/26		11/13/2019	DIRECT		4,899,858	5,000,000	12,937
912828-YF-1	US TREASURY N/B NOTES 1.500% 09/15/22		11/15/2019	DIRECT		4,981,781	5,000,000	12,157
912828-YG-9	US TREASURY N/B NOTES 1.625% 09/30/26		11/20/2019	DIRECT		4,958,345	5,000,000	10,545
912828-YH-7	US TREASURY N/B NOTES 1.500% 09/30/24		11/14/2019	DIRECT		4,965,336	5,000,000	8,504
912828-YJ-3	US TREASURY N/B NOTES 1.500% 09/30/21		12/31/2019	PIPER JAFFRAY		124,833,983	125,000,000	471,311
0599999. Subtotal - Bonds - U.S. Governments						149,656,034	150,000,000	541,252
71647N-AQ-2	PETROBRAS GLOBAL FINANCE BASIC 8.750% 05/23/26	D	06/10/2019	DEFAULT ATHENE BROKER		6,106,500	5,000,000	23,090
71647N-AY-5	PETROBRAS GLOBAL FINANCE BASIC 5.999% 01/27/28	D	06/10/2019	DEFAULT ATHENE BROKER		6,252,000	6,000,000	134,978
80413T-AK-5	SAUDI INTERNATIONAL BOND GOVT NATIONAL 4.375% 04/16/29	D	04/08/2019	DEFAULT ATHENE BROKER		3,038,360	3,000,000	10,208
1099999. Subtotal - Bonds - All Other Governments						15,396,860	14,000,000	168,276
373385-FM-0	GEORGIA ST GENERAL OBLIGATION 3.100% 07/01/39		06/20/2019	WELLS FARGO		10,000,000	10,000,000	
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		08/21/2019	RBC CAPITAL MARKETS		2,200,000	2,200,000	
60416S-W3-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.164% 01/01/40		08/21/2019	RBC CAPITAL MARKETS		2,750,000	2,750,000	
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION 3.439% 07/01/42		09/20/2019	RBC CAPITAL MARKETS		6,000,000	6,000,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						20,950,000	20,950,000	
052397-RP-3	AUSTIN TX GENERAL OBLIGATION 2.926% 09/01/39		09/11/2019	RAMIREZ & CO		7,185,000	7,185,000	
052397-SF-4	AUSTIN TX GENERAL OBLIGATION 2.926% 09/01/39		09/11/2019	RAMIREZ & CO		3,000,000	3,000,000	
055033-RR-7	AZUSA CA UNIF SCH DIST SCHOOL DISTRICT 2.901% 08/01/41		08/28/2019	RBC CAPITAL MARKETS		5,600,000	5,600,000	
138735-XL-4	CANUTILLO TX INDEP SCH DIST SCHOOL DISTRICT 2.964% 02/15/36		09/11/2019	RBC CAPITAL MARKETS		2,000,000	2,000,000	
180848-N2-5	CLARK CNTY NV GENERAL OBLIGATION 3.150% 07/01/41		10/02/2019	RAYMOND JAMES & ASSOCIATES		10,685,000	10,685,000	
223093-VV-4	COVINA-VLY CA UNIF SCH DIST SCHOOL DISTRICT 3.071% 08/01/39		08/14/2019	RBC CAPITAL MARKETS		2,250,000	2,250,000	
365298-Z8-4	GARDEN GROVE CA UNIF SCH DIST SCHOOL DISTRICT 3.237% 08/01/40		09/25/2019	RAYMOND JAMES & ASSOCIATES		17,000,000	17,000,000	
376087-GL-0	GILROY CA UNIF SCH DIST SCHOOL DISTRICT 3.214% 08/01/39		10/09/2019	RAYMOND JAMES & ASSOCIATES		10,000,000	10,000,000	
514264-EX-4	LANCASTER OH CITY SCH DIST SCHOOL DISTRICT 3.322% 10/01/41		11/20/2019	RAYMOND JAMES & ASSOCIATES		7,035,400	6,990,000	355
586840-NM-8	MENLO PARK CA CITY SCH DIST SCHOOL DISTRICT 2.969% 07/01/38		09/11/2019	STIFEL NICOLAUS		3,000,000	3,000,000	
655867-B8-1	NORFOLK VA GENERAL OBLIGATION 2.820% 10/01/39		09/10/2019	PIPER JAFFRAY		12,129,616	12,290,000	
724581-UX-9	PITTSBURG CA UNIF SCH DIST SCHOOL DISTRICT 3.528% 08/01/42		11/27/2019	RAYMOND JAMES & ASSOCIATES		12,680,000	12,680,000	
742327-FL-8	PRINCETON OH CITY SCH DIST SCHOOL DISTRICT 3.315% 12/01/39		12/02/2019	RBC CAPITAL MARKETS		12,800,096	12,790,000	
797272-RG-8	SAN DIEGO CA CMNTY CLG DIST GENERAL OBLIGATION 3.316% 08/01/41		09/18/2019	RBC CAPITAL MARKETS		20,000,000	20,000,000	
867578-VA-1	SUNNYVALE CA SCH DIST SCHOOL DISTRICT 2.947% 09/01/39		09/06/2019	STIFEL NICOLAUS		7,570,000	7,570,000	
891381-5N-1	TORRANCE CA UNIF SCH DIST SCHOOL DISTRICT 3.344% 08/01/39		10/16/2019	RAYMOND JAMES & ASSOCIATES		7,500,000	7,500,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						140,435,112	140,540,000	355
052414-TJ-8	AUSTIN TX ELEC UTILITY SYS REV UTILITIES 3.336% 11/15/39		07/31/2019	GOLDMAN SACHS & CO.		5,000,000	5,000,000	
084509-XE-3	BERKS CNTY PA GENERAL OBLIGATION 2.965% 11/15/37		08/07/2019	RBC CAPITAL MARKETS		3,025,000	3,025,000	
091096-NQ-6	BIRMINGHAM AL WTRWKS BRD WTR R WATER 3.463% 01/01/39		11/06/2019	PIPER JAFFRAY		20,000,000	20,000,000	
101427-CR-1	BOULDER CO COPS GENERAL 2.900% 11/01/39		09/11/2019	RAYMOND JAMES & ASSOCIATES		6,010,000	6,010,000	
13077D-HW-5	CALIFORNIA ST UNIV REVENUE HIGHER EDUCATION 3.470% 11/01/39		07/16/2019	PIPER JAFFRAY		3,087,265	3,060,000	
196479-6V-6	COLORADO HSG & FIN AUTH SINGLE FAMILY HSG 3.550% 05/01/37		06/20/2019	RBC CAPITAL MARKETS		600,000	600,000	
198504-B5-0	COLUMBIA SC WTRWKS & SWR SYS WATER 3.156% 02/01/39		11/21/2019	RAYMOND JAMES & ASSOCIATES		3,960,000	3,960,000	
198504-B6-8	COLUMBIA SC WTRWKS & SWR SYS WATER 3.256% 02/01/43		11/21/2019	RAYMOND JAMES & ASSOCIATES		3,000,000	3,000,000	
29634E-ER-9	ESCONDIDO CA JT PWRS FING AUTH GENERAL 3.510% 09/01/41		11/14/2019	STIFEL NICOLAUS		6,670,000	6,670,000	
3133EK-N7-7	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES 2.800% 09/18/34		09/05/2019	Various		120,000,000	120,000,000	
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ 3.500% 09/25/42		12/01/2019	Interest Capitalization		487,407	487,407	
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ 3.500% 10/25/42		12/01/2019	Interest Capitalization		102,748	102,748	
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ 3.500% 09/25/42		12/01/2019	Interest Capitalization		210,696	210,696	
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ 3.500% 10/25/42		12/01/2019	Interest Capitalization		205,805	205,805	
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		03/01/2019	Interest Capitalization		492,950	492,950	
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ 3.500% 08/15/42		12/01/2019	Interest Capitalization		44,379	44,379	
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ 3.500% 09/15/32		12/01/2019	Interest Capitalization		197,142	197,142	
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM 3.500% 03/25/31		12/01/2019	Interest Capitalization		973,041	973,041	
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX 4.000% 01/25/41		12/01/2019	Interest Capitalization		315,374	315,374	
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH 4.000% 01/25/41		12/01/2019	Interest Capitalization		315,374	315,374	
409327-LQ-4	HAMPTON ROADS VA SANTN DIST WS WATER 2.782% 02/01/39		08/30/2019	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
44244C-YA-9	HOUSTON TX UTILITY SYS REVENUE WATER 2.984% 11/15/42		09/11/2019	Various		19,379,491	19,535,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
451443-G5-8	IDAHO ST BLDG AUTH BLDG REVENU GENERAL 3.202% 09/01/37		11/21/2019	WELLS FARGO		1,500,000	1,500,000	
57582R-YN-0	MASSACHUSETTS ST GENERAL OBLIGATION 2.663% 09/01/39		08/27/2019	BANK OF AMERICA		25,000,000	25,000,000	
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE AIRPORT 4.280% 10/01/41		06/14/2019	WELLS FARGO		6,898,710	6,500,000	59,504
597495-BV-1	MIDLAND CNTY TX FRESH WTR SPLY WATER 3.310% 09/15/40		11/25/2019	WELLS FARGO		8,018,090	8,000,000	
61212L-RA-9	MONTANA ST BRD OF RGTS HGR EDU HIGHER EDUCATION 3.075% 11/15/39		09/17/2019	Various		8,456,450	8,500,000	
64465P-8G-6	NEW HAMPSHIRE ST MUNI BOND BAN BOND BANK 3.285% 02/15/41		11/22/2019	RAYMOND JAMES & ASSOCIATES		3,000,000	3,000,000	
647377-AQ-3	NEW MEXICO ST HOSP EQUIPMENT L NURSING HOME 3.850% 07/01/26		07/12/2019	PIPER JAFFRAY		2,686,807	2,695,000	
709235-H9-9	PENNSYLVANIA ST UNIV HIGHER EDUCATION 3.250% 09/01/39		06/13/2019	CITIGROUP GLOBAL MARKETS		20,595,935	20,455,000	
73474T-AP-5	PORT OF MORROW OR TRANSMISSION TXBL-BONNEVILLE COOPERATION PR 2.987% 09/01/36		06/25/2019	PIPER JAFFRAY		19,729,800	20,000,000	192,496
759136-US-1	REGL TRANSPRTN DIST CO SALES T GENERAL 3.258% 11/01/38		11/18/2019	RBC CAPITAL MARKETS		3,000,000	3,000,000	
767027-DU-6	RIO CA ELEM SCH DIST CMNTY FAC EDUCATION 3.500% 09/01/39		09/18/2019	RAYMOND JAMES & ASSOCIATES		4,791,750	5,000,000	
792897-NH-9	SAINT PAUL MN INDEP SCH DIST # EDUCATION 3.383% 02/01/39		06/28/2019	RBC CAPITAL MARKETS		7,400,000	7,400,000	
799017-VU-9	SAN MATEO CA UNION HIGH SCH DI SCHOOL DISTRICT 3.282% 09/01/41		07/17/2019	STIFEL NICOLAUS		2,500,000	2,500,000	
914072-4K-6	UNIV OF ARKANSAS AR UNIV REVEN HIGHER EDUCATION 3.450% 03/01/42		10/21/2019	WELLS FARGO		9,416,957	9,380,000	
914119-V7-4	UNIV OF CINCINNATI OH RECPTS HIGHER EDUCATION 3.254% 06/01/39		11/25/2019	WELLS FARGO		13,325,866	13,300,000	
91417K-3G-4	UNIV OF COLORADO CO ENTERPRISE HIGHER EDUCATION 3.167% 06/01/43		07/10/2019	RBC CAPITAL MARKETS		4,500,000	4,500,000	
917567-EX-3	UTAH ST TRANSIT AUTH SALES TAX GENERAL 3.443% 12/15/42		11/07/2019	WELLS FARGO		6,000,000	6,000,000	
92812V-XT-8	VIRGINIA ST HSG DEV AUTH MULTIFAMILY HSG 3.050% 10/01/40		09/25/2019	WELLS FARGO		6,940,080	7,015,000	
92818M-C6-5	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS 5.690% 11/01/30		06/10/2019	Tax Free Exchange		835,000	835,000	5,147
92818N-HB-7	VIRGINIA ST RESOURCES AUTH INF FACILITIES 3.125% 11/01/39		10/30/2019	CITIGROUP GLOBAL MARKETS		4,750,840	4,825,000	
92818N-HE-1	VIRGINIA ST RESOURCES AUTH INF FACILITIES 3.250% 11/01/42		10/30/2019	CITIGROUP GLOBAL MARKETS		6,658,799	6,745,000	
92818N-HZ-4	VIRGINIA ST RESOURCES AUTH INF MUNICIPALS 3.320% 11/01/42		10/30/2019	RAYMOND JAMES & ASSOCIATES		3,650,000	3,650,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						378,731,756	379,004,916	257,147
BANOVU-VQ-0	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST -A 5.347% 01/01/25		12/18/2019	DEFAULT ATHENE BROKER		2,375,190	2,394,830	
BANOVU-VR-8	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST B 5.697% 01/01/25		12/18/2019	DEFAULT ATHENE BROKER		459,684	463,485	
BANOVU-VS-6	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC 1/1/25 C 6.447% 01/01/25		12/18/2019	DEFAULT ATHENE BROKER		229,357	231,257	
BANOUF-WU-4	BOP 300 MADISON HOLDINGS LLC BOP 300MADISON AVE HOLDINGS LL 5.000% 07/01/29		06/27/2019	DEFAULT ATHENE BROKER		4,984,306	5,000,000	
BANOVX-YU-2	PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F 3.434% 12/31/49		12/11/2019	DEFAULT ATHENE BROKER		105,171,195	105,171,195	
BANOVX-YV-0	PK AIR FINANCE 2019 PK AIR FINANCE 2019 C-F 4.434% 12/31/49		12/11/2019	DEFAULT ATHENE BROKER		14,152,142	14,152,142	
BANOVX-DE-1	PK AIR FINANCE 2019 PK AIR FINANCE 2019 DB-F 6.434% 12/31/49		12/11/2019	DEFAULT ATHENE BROKER		9,233,530	9,233,530	
00195#-AA-9	AMAZON COM INC AMAZONCOM INC 3.57 10/31/40 3.570% 10/31/40		12/16/2019	SUNTRUST CAPITAL		21,169,610	21,169,610	
00206R-HS-4	AT&T INC T 3.6 07/15/25 3.600% 07/15/25		06/05/2019	Tax Free Exchange		4,992,380	5,000,000	70,000
00256D-AB-8	AASET 2019-1 Trust SERIES 20191 CLASS B 4.948% 05/15/39		06/12/2019	DEFAULT ATHENE BROKER		1,420,468	1,420,500	
00287Y-BW-8	ABBVIE INC ABBV 3.2 11/21/29 3.200% 11/21/29		11/12/2019	BANK OF AMERICA		23,994,000	24,000,000	
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47 4.500% 06/15/47		05/30/2019	BANK OF AMERICA		4,026,440	4,000,000	84,000
00846U-AL-5	AGILENT TECHNOLOGIES INC A 2 3/4 09/15/29 2.750% 09/15/29		09/17/2019	Various		32,487,600	33,000,000	4,125
00912X-AV-6	AIR LEASE CORP AL 3 5/8 04/01/27 3.625% 04/01/27		05/22/2019	STIFEL NICOLAUS		10,625,890	11,000,000	58,705
00914A-AE-2	AIR LEASE CORP AL 3 1/4 10/01/29 3.250% 10/01/29		09/09/2019	JP MORGAN SECURITIES		9,888,300	10,000,000	
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		09/30/2019	Interest Capitalization		597,385	597,385	
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33 4.670% 06/30/33		08/23/2019	PARETO SECURITIES		2,862,644	2,862,644	
01400E-AB-9	ALCON FINANCE CORP ALCSW 3 09/23/29 3.000% 09/23/29		09/16/2019	BANK OF AMERICA		39,852,800	40,000,000	
015271-AR-0	ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31 3.375% 08/15/31		07/09/2019	GOLDMAN SACHS & CO.		11,983,080	12,000,000	
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29 2.750% 12/15/29		09/17/2019	Various		7,448,745	7,500,000	802
02209S-AN-3	ALTRIA GROUP INC BASIC 2.850% 08/09/22		10/03/2019	DEFAULT ATHENE BROKER		989,909	975,000	4,168
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37 3.875% 08/22/37		07/30/2019	WELLS FARGO		34,105,110	31,000,000	513,545
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24		06/18/2019	BANK OF AMERICA		1,387,500	1,387,500	
03027W-AK-8	AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28 3.652% 03/23/28		09/06/2019	ROBERT W. BAIRD		21,790,200	20,000,000	50,722
030288-AA-2	AMERICAN TRANSMISSION SYSTEMS BASIC 5.250% 01/15/22		11/12/2019	DEFAULT ATHENE BROKER		913,501	862,500	14,716
03063#-AC-8	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST 4.100% 01/08/30		05/07/2019	BANK OF AMERICA		20,000,000	20,000,000	
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29 4.350% 06/01/29		01/08/2019	Various		55,131,880	55,000,000	2,054
032654-AM-7	ANALOG DEVICES INC BASIC 3.125% 12/05/23		08/19/2019	DEFAULT ATHENE BROKER		2,064,348	2,000,000	12,847
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36 4.500% 12/05/36		10/22/2019	STIFEL NICOLAUS		1,091,690	1,000,000	17,375
035240-AR-1	ANHEUSER-BUSCH INBEV WOR BASIC 4.900% 01/23/31		01/10/2019	DEFAULT ATHENE BROKER		996,410	1,000,000	
036752-AL-7	ANTHEM INC ANTM 2 7/8 09/15/29 2.875% 09/15/29		09/17/2019	Various		14,901,550	15,000,000	3,993
03789X-AE-8	APPLEBEES/IHOP FUNDING LLC SERIES 20191A CLASS A2II 4.723% 06/07/49		12/06/2019	DEFAULT ATHENE BROKER		33,889,500	33,000,000	3,280

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
039483-BE-1	ARCHER DANIELS ADM 4.535 03/26/42 4.535% 03/26/42		07/25/2019	Various		4,378,954	3,800,000	58,879
04015W-AW-4	ARES CLO LTD ARES 2016-39A CR 4.703% 04/18/31		03/15/2019	JP MORGAN SECURITIES		8,000,000	8,000,000	
04317@-BL-1	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER CO 5.140% 03/13/31		03/13/2019	BANK OF AMERICA		30,000,000	30,000,000	
04542B-FW-7	Asset Backed Funding Certifica SERIES 2004OPT2 CLASS M1 2.617% 08/25/33		11/12/2019	DEFAULT ATHENE BROKER		164,651	166,472	220
05071A-AE-0	Audax Senior Debt CLO I, LLC SERIES 20191A CLASS A 3.903% 04/22/29		05/30/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
053332-AW-2	AUTOZONE INC BASIC 3.750% 04/18/29		04/04/2019	DEFAULT ATHENE BROKER		997,270	1,000,000	
05463H-AB-7	AXIS SPECIALTY FINANCE AXS 3.9 07/15/29 3.900% 07/15/29		06/12/2019	WELLS FARGO		17,885,340	18,000,000	
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B 3.517% 11/15/52		11/05/2019	BARCLAYS CAPITAL GROUP		4,634,919	4,500,000	10,991
05531F-AX-1	BB&T CORPORATION BASIC 2.750% 04/01/22		10/24/2019	DEFAULT ATHENE BROKER		1,623,694	1,600,000	2,811
057224-AZ-0	BAKER HUGHES INC BHI 5 1/8 09/15/40 5.125% 09/15/40		02/26/2019	DEFAULT ATHENE BROKER		1,024,070	1,000,000	23,205
05950M-AF-7	Banc of America Funding Corpor SERIES 2006G CLASS 2A5 2.325% 07/20/36		11/12/2019	DEFAULT ATHENE BROKER		2,494,474	2,528,974	3,719
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38 4.244% 04/24/38		12/23/2019	DEFAULT ATHENE BROKER		947,276	810,000	5,634
06051G-HQ-5	BANK OF AMERICA CORP BASIC 3.974% 02/07/30		02/04/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
06406R-AJ-6	BANK OF NY MELLON CORP BASIC 3.450% 08/11/23		01/02/2019	DEFAULT ATHENE BROKER		4,894,027	4,875,000	64,939
065402-BH-1	BANK SERIES 2019BN18 CLASS C 4.360% 05/15/62		05/21/2019	BANK OF AMERICA		4,119,928	4,000,000	14,533
06540A-AH-4	BANK SERIES 2019BN20 CLASS B 3.395% 09/15/61		09/13/2019	MORGAN STANLEY		6,437,499	6,250,000	14,735
06540B-BH-1	BANK SERIES 2019BN21 CLASS B 3.214% 10/15/52		09/27/2019	BANK OF AMERICA		12,359,508	12,000,000	23,569
06540W-BF-9	BANK SERIES 2019BN19 CLASS B 3.647% 08/15/61		07/23/2019	WELLS FARGO		6,694,480	6,500,000	4,609
06540X-BL-4	BANK SERIES 2019BN22 CLASS B 3.412% 11/15/62		10/25/2019	WELLS FARGO		5,664,857	5,500,000	7,298
06540X-BM-2	BANK SERIES 2019BN22 CLASS C 3.461% 11/15/62		10/25/2019	WELLS FARGO		6,528,438	6,500,000	8,749
06541R-BF-9	BANK SERIES 2019BN23 CLASS B 3.455% 11/15/29		11/21/2019	MORGAN STANLEY		5,149,828	5,000,000	4,319
065606-AG-0	BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D 3.350% 07/15/26		06/17/2019	BNP PARIBAS		8,499,250	8,500,000	
07325V-AF-1	Bayview Financial Acquisition SERIES 2007A CLASS 1A5 6.101% 05/28/37		11/12/2019	DEFAULT ATHENE BROKER		398,052	393,671	734
07330M-AC-1	BRANCH BANKING & TRUST TFC 2.636 09/17/29 2.636% 09/17/29		09/09/2019	RBC CAPITAL MARKETS		15,000,000	15,000,000	
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B 3.322% 08/15/52		08/09/2019	BARCLAYS CAPITAL GROUP		5,149,620	5,000,000	12,458
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA 1.749% 08/15/52		08/12/2019	BARCLAYS CAPITAL GROUP		7,989,842	64,646,400	84,902
075887-BT-5	BECTON DICKINSON BASIC 2.894% 06/06/22		12/26/2019	DEFAULT ATHENE BROKER		3,459,844	3,400,000	22,348
081437-AM-7	BEMIS COMPANY INC AMCR 4 1/2 10/15/21 4.500% 10/15/21		06/13/2019	Tax Free Exchange		16,333,393	16,245,000	117,776
081437-AP-0	BEMIS COMPANY INC AMCR 3.1 09/15/26 3.100% 09/15/26		06/13/2019	Tax Free Exchange		11,989,671	12,000,000	90,933
08162B-BL-5	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS C 3.750% 05/15/52		05/22/2019	JP MORGAN SECURITIES		10,395,995	10,500,000	17,500
08162D-AH-1	BENCHMARK MORTGAGE TRUST SERIES 2019B13 CLASS B 3.335% 08/15/57		09/20/2019	DEUTSCHE BANK		12,359,709	12,000,000	17,787
08162F-AH-6	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B 3.570% 08/15/52		07/25/2019	CITIGROUP GLOBAL MARKETS		5,922,494	5,750,000	3,992
08162Y-AH-5	BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B 3.493% 12/15/61		11/05/2019	JP MORGAN SECURITIES		7,415,974	7,200,000	13,971
084664-BU-4	BERKSHIRE HATHAWAY FIN BRK 4.4 05/15/42 4.400% 05/15/42		07/29/2019	SUNTRUST CAPITAL		5,962,556	5,200,000	47,276
090572-AP-3	BIO-RAD LABS BIO 4 7/8 12/15/20 4.875% 12/15/20		11/12/2019	DEFAULT ATHENE BROKER		14,298,305	14,000,000	249,031
09256B-AL-1	BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30 2.500% 01/10/30		09/03/2019	MORGAN STANLEY		44,430,300	45,000,000	
097023-CE-3	BOEING CO BA 3 1/2 03/01/39 3.500% 03/01/39		02/13/2019	BANK OF AMERICA		7,666,400	8,000,000	
10112R-BC-7	BOSTON PROPERTIES LP BXP 2.9 03/15/30 2.900% 03/15/30		08/19/2019	Various		15,003,540	15,000,000	
101137-AQ-0	BOSTON SCIENTIFIC CORP BASIC 3.375% 05/15/22		10/09/2019	DEFAULT ATHENE BROKER		1,033,040	1,000,000	13,688
10240*-AA-7	BOWIE ACQUISITIONS BOWIE ACQUISITION 3.92 9/30/38 3.920% 09/30/38		12/16/2019	SUMITOMO MITSUI		30,000,000	30,000,000	
10334#-AG-7	BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REITS 4.640% 03/12/27		03/13/2019	KEYBANC CAPITAL MARKETS		8,000,000	8,000,000	
110122-BL-1	BRISTOL-MYERS SQUIBB CO BMY 4 08/15/23 4.000% 08/15/23		11/22/2019	Tax Free Exchange		24,942,596	25,000,000	269,444
110122-BQ-0	BRISTOL-MYERS SQUIBB CO BRISTOL MYERS 3.90 2/20/28 3.900% 02/20/28		11/25/2019	Tax Free Exchange		962,228	1,000,000	10,292
110122-CC-0	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39 4.125% 06/15/39		07/09/2019	STIFEL NICOLAUS		3,258,960	3,000,000	18,906
11120V-AH-6	BRIXMOR OPERATING PART BRX 4 1/8 05/15/29 4.125% 05/15/29		05/07/2019	JP MORGAN SECURITIES		3,992,160	4,000,000	
11135F-AA-9	BROADCOM INC BASIC 3.125% 04/15/21		03/29/2019	DEFAULT ATHENE BROKER		1,997,640	2,000,000	
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33		08/29/2019	DEFAULT ATHENE BROKER		5,942,581	5,863,385	9,885
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		06/11/2019	CITIGROUP GLOBAL MARKETS		33,823,047	33,824,220	
12528Y-AK-9	Cantor Commercial Real Estate SERIES 2019CF2 CLASS B 3.267% 11/15/52		09/26/2019	CANTOR FITZGERALD SECURITIES C		5,407,489	5,250,000	7,623
125523-AC-4	CIGNA CORP BASIC 2.876% 07/15/23		08/28/2019	Tax Free Exchange		3,500,000	3,500,000	13,661
125523-AH-3	CIGNA CORP BASIC 4.375% 10/15/28		08/28/2019	Tax Free Exchange		2,996,431	3,000,000	48,490
125523-AJ-9	CIGNA CORP CI 4.8 08/15/38 4.800% 08/15/38		08/28/2019	Tax Free Exchange		5,990,383	6,000,000	10,400
125523-AK-6	CIGNA CORP BASIC 4.900% 12/15/48		08/28/2019	Tax Free Exchange		997,989	1,000,000	9,936
125523-AN-0	CIGNA CORP CI 4 02/15/22 4.000% 02/15/22		10/09/2019	DEFAULT ATHENE BROKER		1,037,460	1,000,000	6,222
125523-AN-0	CIGNA CORP CI 4 02/15/22 4.000% 02/15/22		10/11/2019	Tax Free Exchange		9,307,556	9,250,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
125523-AW-0	CIGNA CORP CI 7 7/8 05/15/27 7.875% 05/15/27		10/11/2019	Tax Free Exchange		623,372	630,000	20,121
125523-BC-3	CIGNA CORP CI 6.15 11/15/36 6.150% 11/15/36		10/11/2019	Tax Free Exchange		17,144,389	16,130,000	402,309
125523-BN-9	CIGNA CORP CI 4 3/4 11/15/21 4.750% 11/15/21		10/11/2019	Tax Free Exchange		14,968,100	15,000,000	288,958
125523-BQ-2	CIGNA CORP CI 3.9 02/15/22 3.900% 02/15/22		10/11/2019	Tax Free Exchange		8,458,007	8,300,000	50,353
125523-BY-5	CIGNA CORP CI 4 1/2 02/25/26 4.500% 02/25/26		10/11/2019	Tax Free Exchange		7,970,662	8,000,000	46,000
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		08/19/2019	BANK OF AMERICA		24,475,058	24,150,535	68,091
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B 3.594% 12/15/52		11/20/2019	CREDIT SUISSE SECURITIES		6,694,981	6,500,000	7,138
12610#-AA-1	CBRE US CORE PARTNERS REIT CBRE US CORE PARTNERS REIT 3.380% 10/30/29		10/30/2019	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
12610#-AB-9	CBRE US CORE PARTNERS REIT CBRE US CORE PARTNERS REIT 3.480% 10/30/31		10/30/2019	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
12621E-AL-7	CNO FINANCIAL GROUP INC BASIC 5.250% 05/30/29		05/30/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
126408-HQ-9	CSX CORP CSX 2.4 02/15/30 2.400% 02/15/30		09/03/2019	MORGAN STANLEY		14,946,600	15,000,000	
12646U-AN-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4 3.000% 03/25/43		09/13/2019	WELLS FARGO		4,003,750	4,000,000	5,333
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47		06/18/2019	JP MORGAN SECURITIES		16,868,027	16,500,000	30,479
12655T-BQ-1	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B 3.465% 08/15/57		11/19/2019	DEUTSCHE BANK		8,754,940	8,500,000	8,999
126673-DQ-2	COUNTRYWIDE ASSET BACKED CERT SERIES 20047 CLASS MF1 4.660% 12/25/34		11/12/2019	DEFAULT ATHENE BROKER		3,411,318	3,389,120	5,438
14456#-AF-3	CARRIX INC CARRIX 4.09 7/31/32 4.090% 07/31/32		11/20/2019	BANK OF AMERICA		5,000,000	5,000,000	
14456#-AG-1	CARRIX INC CARRIX 4.19 7/31/34 4.190% 07/31/34		11/20/2019	BANK OF AMERICA		20,000,000	20,000,000	
14855L-AD-2	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20171 CLASS C 6.899% 07/15/42		04/02/2019	DEFAULT ATHENE BROKER		1,438,387	1,438,387	6,891
14856E-AA-3	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS AR 4.750% 03/15/34		03/13/2019	DEFAULT ATHENE BROKER		2,944,412	2,957,652	
14856E-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS BR 5.750% 03/15/34		03/13/2019	DEFAULT ATHENE BROKER		2,525,210	2,535,150	
149123-CF-6	CATERPILLAR INC CAT 3 1/4 09/19/49 3.250% 09/19/49		09/16/2019	BARCLAYS CAPITAL GROUP		32,699,700	33,000,000	
15137T-AA-8	CENTENE CORP BASIC 5.375% 06/01/26		06/12/2019	DEFAULT ATHENE BROKER		3,921,875	3,750,000	6,159
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30 2.950% 03/01/30		08/12/2019	BANK OF AMERICA		5,976,180	6,000,000	
15502#-AA-5	CENTRAL PORT LLC CENTRAL PORT LLC 4.360% 11/05/29		11/05/2019	PARETO SECURITIES		15,000,000	15,000,000	
162665-AN-3	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS E 4.090% 06/15/34		07/01/2019	DEFAULT ATHENE BROKER		2,500,000	2,500,000	
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F 4.348% 06/15/34		07/01/2019	DEFAULT ATHENE BROKER		1,487,382	1,500,000	
16412X-A@-4	CHENIERE CORPUS CHRISTI HOLDIN CORPUS CHRISTI LNG 3.93 12/39 3.930% 12/31/39		10/17/2019	DIRECT		36,000,000	36,000,000	
172967-LV-1	CITIGROUP INC BASIC 3.142% 01/24/23		10/03/2019	DEFAULT ATHENE BROKER		1,021,121	1,000,000	6,022
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.550% 03/01/47		09/12/2019	DEFAULT ATHENE BROKER		2,926,327	2,903,764	6,715
17328C-AG-7	Citigroup Commercial Mortgage SERIES 2019C7 CLASS B 3.667% 12/15/72		12/12/2019	CITIGROUP GLOBAL MARKETS		7,209,544	7,000,000	12,835
17328H-BH-3	Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B 3.491% 11/10/52		10/29/2019	CITIGROUP GLOBAL MARKETS		8,239,410	8,000,000	9,309
18539U-AB-1	CLEARWAY ENERGY OPERATIN BASIC 5.750% 10/15/25		10/04/2019	Tax Free Exchange		2,644,216	2,600,000	831
200340-AT-4	COMERICA INC CMA 4 02/01/29 4.000% 02/01/29		07/18/2019	JP MORGAN SECURITIES		21,474,200	20,000,000	
202795-JH-4	COMMONWEALTH EDISON CO COMMONWEALTH EDISON CO 2.550% 06/15/26		12/23/2019	DEFAULT ATHENE BROKER		816,785	809,000	458
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38 5.300% 11/01/38		06/14/2019	STIFEL NICOLAUS		10,690,200	10,000,000	69,194
20826F-AH-9	CONOCOPHILLIPS COMPANY BASIC 1.910% 05/15/22		10/03/2019	DEFAULT ATHENE BROKER		2,027,143	2,000,000	8,325
21688*-AA-3	COOPERATIVE ENERGY COOPERATIVE ENGY 3.15 11/6/49 3.150% 11/06/49		11/06/2019	US BANK NA		10,000,000	10,000,000	
21871@-AD-2	CORESITE LP CORESITE LP 4.310% 04/17/29		04/17/2019	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
22541L-AE-3	CREDIT SUISSE FB USA INC BASIC 7.125% 07/15/32		01/15/2019	DEFAULT ATHENE BROKER		1,262,420	1,000,000	396
22550L-2A-8	CREDIT SUISSE NEW YORK BASIC 2.100% 11/12/21		11/04/2019	DEFAULT ATHENE BROKER		2,999,640	3,000,000	
23332U-CM-4	DSLA Mortgage Loan Trust SERIES 2005AR1 CLASS 2A1A 2.264% 02/19/45		11/12/2019	DEFAULT ATHENE BROKER		1,974,560	2,042,660	2,929
23386#-AV-4	DAIRY FARMERS OF AMERICA INC DAIRY FARMERS OF AMERICA INC 5.030% 01/03/34		01/03/2019	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
244199-BG-9	DEERE & COMPANY DE 2 7/8 09/07/49 2.875% 09/07/49		09/20/2019	MITSUBISHI		31,457,990	32,000,000	24,438
254687-DD-5	DISNEY (WALT) COMPANY DIS 3.7 10/15/25 3.700% 10/15/25		11/27/2019	Tax Free Exchange		3,993,963	4,000,000	17,267
254687-DH-6	DISNEY (WALT) COMPANY DIS 7.43 10/01/26 7.430% 10/01/26		11/27/2019	Tax Free Exchange		2,948,376	2,670,000	30,859
254687-DP-8	DISNEY (WALT) COMPANY DIS 7.3 04/30/28 7.300% 04/30/28		11/27/2019	Tax Free Exchange		10,767,760	10,000,000	54,750
254687-DV-5	DISNEY (WALT) COMPANY DIS 6.55 03/15/33 6.550% 03/15/33		11/27/2019	Tax Free Exchange		9,180,572	9,000,000	117,900
254687-EK-8	DISNEY (WALT) COMPANY DIS 6 3/4 01/09/38 6.750% 01/09/38		11/27/2019	Tax Free Exchange		7,588,023	7,000,000	181,125
25470D-BC-2	DISCOVERY COMMUNICATIONS DISCA 3.9 11/15/24 3.900% 11/15/24		04/03/2019	Tax Free Exchange		26,974,746	26,680,000	398,866
25470D-BE-8	DISCOVERY COMMUNICATIONS DISCA 3.95 06/15/25 3.950% 06/15/25		04/03/2019	Tax Free Exchange		6,991,532	7,000,000	82,950
260543-CE-1	DOW CHEMICAL CO/THE DOW 5 1/4 11/15/41 5.250% 11/15/41		05/23/2019	SUNTRUST CAPITAL		11,639,650	11,000,000	14,438
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28 4.800% 11/30/28		11/26/2019	Tax Free Exchange		17,983,088	18,000,000	420,085
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38 5.319% 11/15/38		06/05/2019	Various		13,447,220	12,000,000	16,844
26208L-AE-8	DRIVEN BRANDS FUNDING LLC SERIES 20192A CLASS A2 3.981% 10/20/49		12/06/2019	DEFAULT ATHENE BROKER		1,006,764	1,000,000	5,087
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D 3.180% 10/15/26		06/11/2019	JP MORGAN SECURITIES		18,497,610	18,500,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26441Y-BA-4	DUKE REALTY LP DRE 3 3/8 12/15/27 3.375% 12/15/27		08/13/2019	JP MORGAN SECURITIES		5,208,100	5,000,000	28,594
26875P-AN-1	EOG RESOURCES INC EOG 3.9 04/01/35 3.900% 04/01/35		07/10/2019	SUNTRUST CAPITAL		5,293,100	5,000,000	54,708
26875P-AQ-4	EOG RESOURCES INC EOG RESOURCES INC 5.100% 01/15/36		03/14/2019	DEFAULT ATHENE BROKER		2,220,300	2,000,000	17,850
26884A-BG-7	ERP OPERATING LP ERP OPERATING LP 3.250% 08/01/27		12/23/2019	DEFAULT ATHENE BROKER		849,491	810,000	10,384
27616#-AF-2	EASTERLY GOVT PROPERTIES LP EASTERLY GOVERNMENT PROPERTIES 3.980% 09/12/34		09/12/2019	CITIGROUP GLOBAL MARKETS		40,000,000	40,000,000	
286857-D*-5	ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO 12/31 2.940% 12/27/31		12/27/2019	JP MORGAN SECURITIES		5,000,000	5,000,000	
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29 4.950% 06/01/29		05/23/2019	Various		13,945,400	14,000,000	
294429-AG-0	EQUIFAX INC EFX 7 07/01/37 7.000% 07/01/37		02/08/2019	MORGAN STANLEY		1,112,630	1,000,000	7,972
29717P-AU-1	ESSEX PORTFOLIO LP ESS 3 01/15/30 3.000% 01/15/30		07/29/2019	WELLS FARGO		11,853,390	12,000,000	
29977A-C*-4	EVERCORE INC EVERCORE 4.34 8/1/29 4.340% 08/01/29		08/01/2019	JP MORGAN SECURITIES		9,000,000	9,000,000	
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44 4.868% 06/01/44		05/21/2019	Various		17,389,680	17,000,000	349,009
30212P-AP-0	EXPEDIA INC EXPE 3.8 02/15/28 3.800% 02/15/28		08/13/2019	STIFEL NICOLAUS		10,378,130	10,000,000	13,617
30212P-AQ-8	EXPEDIA INC EXPE 3 1/4 02/15/30 3.250% 02/15/30		09/11/2019	BANK OF AMERICA		19,845,000	20,000,000	
30225V-A#-4	EXTRA SPACE STORAGE LP EXTRA SPACE 3.47 10/9/29 3.470% 10/09/29		10/09/2019	Various		20,000,000	20,000,000	
30231G-AY-8	EXXON MOBIL CORPORATION XOM 2.995 08/16/39 2.995% 08/16/39		08/13/2019	BARCLAYS CAPITAL GROUP		15,000,000	15,000,000	
30259R-AC-9	FMC GMSR ISSUER TRUST SERIES 2019GT2 CLASS A 4.230% 09/25/24		09/11/2019	DEFAULT ATHENE BROKER		1,999,591	2,000,000	
30452@-AA-6	FAIRFIELD LANCASTER 2017 FAIRFIRLD LANCASTER 2017 LSE-B 4.950% 01/05/44		12/05/2019	DEFAULT ATHENE BROKER		35,893	35,893	
313747-AZ-0	FEDERAL REALTY INVS TRUST FRT 3.2 06/15/29 3.200% 06/15/29		08/19/2019	BANK OF AMERICA		5,190,650	5,000,000	32,889
31745#-AA-9	FCI FUND FCI FUND FCI_18-1 5.500% 11/15/30		10/22/2019	DEFAULT ATHENE BROKER		7,000,000	7,000,000	
337738-AU-2	FISERV INC FISV 3 1/2 07/01/29 3.500% 07/01/29		06/10/2019	JP MORGAN SECURITIES		14,974,800	15,000,000	
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20194 CLASS D 3.120% 01/15/26		11/13/2019	DEUTSCHE BANK		4,755,985	4,757,000	
33846A-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D 2.860% 12/15/25		08/13/2019	WELLS FARGO		6,998,455	7,000,000	
34964C-AE-6	FORTUNE BRANDS HOME & SE FBHS 3 1/4 09/15/29 3.250% 09/15/29		09/09/2019	BANK OF AMERICA		19,966,000	20,000,000	
35137L-AC-9	FOX CORP FOXA 4.709 01/25/29 4.709% 01/25/29		01/15/2019	GOLDMAN SACHS & CO.		12,000,000	12,000,000	
35805B-AA-6	FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29 3.750% 06/15/29		06/13/2019	WELLS FARGO		9,846,100	10,000,000	
361448-BE-2	GATX CORP GMT 4.7 04/01/29 4.700% 04/01/29		01/29/2019	BANK OF AMERICA		14,975,400	15,000,000	
36192Q-AL-8	GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D 3.573% 12/10/30		03/08/2019	CITIGROUP GLOBAL MARKETS		5,802,656	6,000,000	6,340
36198*-AA-4	GI MANAGER LP GI MANAGER LP 3.940% 10/30/24		10/30/2019	KEYBANC CAPITAL MARKETS		18,000,000	18,000,000	
36252S-BB-2	GS MORTGAGE SECURITIES TRUST SERIES 2019GC38 CLASS C 4.761% 02/10/52		02/13/2019	GOLDMAN SACHS & CO.		6,179,904	6,000,000	20,631
36256Q-AG-2	GS MORTGAGE SECURITIES TRUST SERIES 2019BOCA CLASS D 3.740% 06/15/38		06/11/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
36257U-AR-8	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS B 3.363% 09/01/52		09/16/2019	GOLDMAN SACHS & CO.		6,179,994	6,000,000	14,573
36257X-AN-1	GS MORTGAGE SECURITIES TRUST SERIES 2019SOHO CLASS E 3.614% 06/15/36		06/04/2019	DEFAULT ATHENE BROKER		996,443	1,000,000	
37952U-AD-5	GLOBAL SC FINANCE SRL SERIES 20141A CLASS A1 3.190% 07/17/29		08/29/2019	DEFAULT ATHENE BROKER		1,382,014	1,375,000	1,462
38141G-WC-4	GOLDMAN SACHS GROUP INC BASIC 3.000% 04/26/22		09/26/2019	DEFAULT ATHENE BROKER		3,032,340	3,000,000	38,500
38148Y-AA-6	GOLDMAN SACHS GROUP INC GS 4.017 10/31/38 4.017% 10/31/38		12/23/2019	DEFAULT ATHENE BROKER		439,647	405,000	2,395
40438D-AF-6	HPEFS Equipment Trust SERIES 20191A CLASS D 2.720% 09/20/29		09/12/2019	GOLDMAN SACHS & CO.		2,999,537	3,000,000	
40465@-AH-5	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC 4.650% 02/27/27		02/27/2019	BANK OF AMERICA		14,000,000	14,000,000	
42225U-AG-9	HEALTHCARE TRUST OF AMER HTA 3.1 02/15/30 3.100% 02/15/30		09/17/2019	WELLS FARGO		29,833,440	30,000,000	2,067
423452-AC-5	HELMERICH & PAYNE INC HP 4.65 03/15/25 4.650% 03/15/25		03/22/2019	Tax Free Exchange		26,539,371	26,000,000	23,508
43148#-AA-7	HILL TOP ENERGY CENTER LLC HILL TOP ENERGY CENTER LLC 5.830% 12/31/29		10/01/2019	MORGAN STANLEY		24,000,000	24,000,000	
44106M-AZ-5	HOSPITALITY PROP TRUST BASIC 4.350% 10/01/24		09/10/2019	DEFAULT ATHENE BROKER		1,997,640	2,000,000	
44421G-AG-8	HUDSON YARDS SERIES 201930HY CLASS C 3.558% 06/10/37		06/24/2019	DEUTSCHE BANK		7,187,682	7,000,000	10,375
444859-BK-7	HUMANA INC HUM 3 1/8 08/15/29 3.125% 08/15/29		08/08/2019	BANK OF AMERICA		4,994,900	5,000,000	
448579-AG-7	HYATT HOTELS CORP H 4 3/8 09/15/28 4.375% 09/15/28		06/26/2019	JP MORGAN SECURITIES		5,302,450	5,000,000	62,587
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 1.992% 10/25/36		05/17/2019	DEFAULT ATHENE BROKER		148,750	159,224	308
460146-CM-3	INTERNATIONAL PAPER CO IP 5 09/15/35 5.000% 09/15/35		05/10/2019	STIFEL NICOLAUS		7,220,370	7,000,000	117,778
463556-A@-9	IROQUOIS GAS TRANSMISSION IROQUOIS GAS TRANSMISSION 4.120% 05/09/34		05/09/2019	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
46591E-AW-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B 3.871% 06/13/52		06/12/2019	JP MORGAN SECURITIES		5,664,967	5,500,000	15,376
46591E-AX-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C 3.750% 06/13/52		06/12/2019	JP MORGAN SECURITIES		5,452,149	5,500,000	14,896
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		06/25/2019	JP MORGAN SECURITIES		7,369,778	7,207,606	21,623
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		10/22/2019	JP MORGAN SECURITIES		42,731,261	42,184,185	123,037
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8 3.500% 01/25/47		06/26/2019	WELLS FARGO		12,717,285	12,500,000	32,813
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		06/18/2019	JP MORGAN SECURITIES		1,682,353	1,666,470	3,078
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 20183 CLASS A7 3.500% 09/25/48		09/18/2019	WELLS FARGO		19,589,136	18,929,559	53,371
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		08/06/2019	WELLS FARGO		2,588,404	2,521,044	1,961

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46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7 3.500% 12/25/48		06/18/2019	Various		15,884,547	15,578,560	26,881
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		07/12/2019	JP MORGAN SECURITIES		39,534,771	38,664,813	124,587
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		08/16/2019	JP MORGAN SECURITIES		39,717,584	39,106,544	106,457
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50		09/13/2019	JP MORGAN SECURITIES		32,621,558	32,218,822	81,442
46651G-AE-9	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A5 3.500% 02/25/50		09/13/2019	JP MORGAN SECURITIES		15,287,866	15,000,000	37,917
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		11/22/2019	JP MORGAN SECURITIES		10,099,453	9,959,399	24,207
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A5 3.500% 05/25/50		11/22/2019	JP MORGAN SECURITIES		10,275,657	10,000,000	24,306
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46 3.700% 03/01/46		06/17/2019	BANK OF AMERICA		5,250,600	5,000,000	55,500
482480-AG-5	KLA-TENCOR CORP KLAC 4.1 03/15/29 4.100% 03/15/29		07/29/2019	Various		26,156,670	24,500,000	335,460
48252A-AA-9	KKR GRP FIN CO VI LLC BASIC 3.750% 07/01/29		07/01/2019	DEFAULT ATHENE BROKER		2,991,570	3,000,000	
49271V-AC-4	KEURIG DR PEPPER INC KDP 4.985 05/25/38 4.985% 05/25/38		09/10/2019	DEUTSCHE BANK		19,531,470	17,000,000	251,881
49271V-AC-4	KEURIG DR PEPPER INC KDP 4.985 05/25/38 4.985% 05/25/38		06/05/2019	Tax Free Exchange		2,000,000	2,000,000	2,769
49271V-AD-2	KEURIG DR PEPPER INC KEURIG DR PEPPER ING 5.085% 05/25/48		06/05/2019	Tax Free Exchange		1,000,000	1,000,000	1,413
49271V-AF-7	KEURIG DR PEPPER INC KEURIG DR PEPPER INC 4.597% 05/25/28		06/05/2019	Tax Free Exchange		4,000,000	4,000,000	5,108
49326E-EJ-8	KEYCORP KEY 2.55 10/01/29 2.550% 10/01/29		09/04/2019	KEYBANC CAPITAL MARKETS		19,984,000	20,000,000	
49338L-AF-0	KEYSIGHT TECHNOLOGIES KEYS 3 10/30/29 3.000% 10/30/29		10/07/2019	BANK OF AMERICA		14,987,100	15,000,000	
49427R-AP-7	KILROY REALTY LP KRC 3.05 02/15/30 3.050% 02/15/30		09/03/2019	WELLS FARGO		14,981,700	15,000,000	
494550-BC-9	KINDER MORGAN ENER PART 5.800% 03/01/21		03/19/2019	DEFAULT ATHENE BROKER		3,147,990	3,000,000	9,667
49836M-AA-6	KKR REIGN I LTD KREIGN 5 05/30/49 5.000% 05/30/49		06/10/2019	CITIGROUP GLOBAL MARKETS		50,000,000	50,000,000	277,778
501044-DL-2	KROGER CO BASIC 4.500% 01/15/29		01/07/2019	DEFAULT ATHENE BROKER		994,030	1,000,000	
50243@-AA-8	CLARK COUNTY LAS VEGAS STADIUM 4.920% 12/15/39		03/15/2019	BOSTON INSTITUTIONAL		7,663,231	7,663,231	
50249A-AA-1	LYB INT FINANCE III LYB 4.2 10/15/49 4.200% 10/15/49		09/26/2019	WELLS FARGO		10,833,680	11,000,000	
512807-AU-2	LAM RESEARCH CORP LRCX 4 03/15/29 4.000% 03/15/29		03/06/2019	Various		19,963,140	20,000,000	889
521865-BA-2	LEAR CORP LEA 4 1/4 05/15/29 4.250% 05/15/29		04/29/2019	JP MORGAN SECURITIES		4,984,550	5,000,000	
53079E-BG-8	LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29 4.569% 02/01/29		01/28/2019	Taxable Exchange		6,336,856	6,547,000	
53117C-AT-9	LIBERTY PROPERTY LP LPT 4 3/8 02/01/29 4.375% 02/01/29		01/22/2019	CITIGROUP GLOBAL MARKETS		1,994,840	2,000,000	
53227J-AB-0	LIFE STORAGE LP LSI 4 06/15/29 4.000% 06/15/29		05/22/2019	CITIGROUP GLOBAL MARKETS		4,973,800	5,000,000	
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39 3.875% 03/15/39		06/25/2019	STIFEL NICOLAUS		16,295,400	15,000,000	201,823
534187-BJ-7	LINCOLN NATIONAL CORP LNC 3.05 01/15/30 3.050% 01/15/30		08/12/2019	WELLS FARGO		9,989,600	10,000,000	
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI LONGWOOD ENERGY PARTNERS HOLDI 5.150% 06/30/34		03/29/2019	DEFAULT ATHENE BROKER		4,000,000	4,000,000	
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38 4.500% 04/15/38		08/21/2019	DEFAULT ATHENE BROKER		3,137,100	3,000,000	48,000
55336V-BE-9	MPLX LP MPLX 4 1/4 12/01/27 4.250% 12/01/27		09/23/2019	Tax Free Exchange		23,931,515	24,000,000	317,333
55342U-AJ-3	MPT OPER PARTNERSP/FINL BASIC 4.625% 08/01/29		07/17/2019	DEFAULT ATHENE BROKER		1,990,000	2,000,000	
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44 4.750% 09/15/44		05/10/2019	KEYBANC CAPITAL MARKETS		1,000,520	1,000,000	7,785
56585A-BD-3	MARATHON PETROLEUM CORP MPC 3.8 04/01/28 3.800% 04/01/28		05/23/2019	Tax Free Exchange		24,646,445	25,000,000	137,222
571676-AC-9	MARS INC MARS 3.6 04/01/34 3.600% 04/01/34		06/18/2019	STIFEL NICOLAUS		52,559,000	50,000,000	405,000
571676-AD-7	MARS INC BASIC 3.875% 04/01/39		03/26/2019	DEFAULT ATHENE BROKER		998,750	1,000,000	
571748-BH-4	MARSH & MCLENNAN COS INC MMC 4 3/4 03/15/39 4.750% 03/15/39		01/09/2019	GOLDMAN SACHS & CO.		20,981,310	21,000,000	
575767-AN-8	MASS MUTUAL LIFE INS CO BASIC 3.729% 10/15/70		12/23/2019	DEFAULT ATHENE BROKER		1,063,793	1,091,000	8,137
57772K-AD-3	MAXIM INTEGRATED PRODUCT MXIM 3.45 06/15/27 3.450% 06/15/27		06/27/2019	BARCLAYS CAPITAL GROUP		10,065,600	10,000,000	12,458
58933Y-AV-7	MERCK & CO INC MRK 3.9 03/07/39 3.900% 03/07/39		06/27/2019	Various		28,020,270	28,000,000	36,075
591894-CC-2	METROPOLITAN EDISON BASIC 4.300% 01/15/29		01/07/2019	DEFAULT ATHENE BROKER		998,780	1,000,000	
594918-BS-2	MICROSOFT CORP MICROSOFT CORP 3.450% 08/08/36		12/23/2019	DEFAULT ATHENE BROKER		3,547,565	3,238,000	41,892
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50		05/08/2019	STIFEL NICOLAUS		9,315,597	8,418,444	121,310
59833C-AC-6	MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29 4.625% 04/01/29		03/07/2019	MIZUHO SECURITIES		14,977,950	15,000,000	
61201#-AL-9	MONTANA DAKOTA UTILITIES CO MONTANA DAKOTA UTILITIES CO 3.660% 10/17/39		10/17/2019	PNC CAPITAL MARKETS		12,000,000	12,000,000	
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS 3.490% 11/15/29		11/08/2019	MORGAN STANLEY		2,574,807	2,500,000	4,847
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B 3.662% 11/15/29		11/08/2019	MORGAN STANLEY		6,659,247	6,500,000	13,222
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C 3.662% 11/15/29		11/08/2019	MORGAN STANLEY		6,406,711	6,500,000	13,222
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 2.152% 04/25/37		10/23/2019	DEFAULT ATHENE BROKER		183,063	387,435	
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.243% 07/26/36		01/01/2019	Interest Capitalization		6,711	6,711	
61769J-BE-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS B 3.902% 06/15/52		06/05/2019	MORGAN STANLEY		3,604,935	3,500,000	6,829
61769J-BF-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C 4.154% 06/15/52		06/05/2019	MORGAN STANLEY		6,694,989	6,500,000	13,501
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B 3.725% 07/15/52		07/15/2019	MORGAN STANLEY		5,149,642	5,000,000	12,417
61771M-BB-5	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS C 4.128% 07/15/52		07/15/2019	MORGAN STANLEY		7,724,474	7,500,000	20,640

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617734-A@-7	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN 5.460% 03/28/29		03/28/2019	BARCLAYS CAPITAL GROUP		4,500,000	4,500,000	
617734-B*-8	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN 5.700% 03/28/34		03/28/2019	DIRECT		2,500,000	2,500,000	
62942Q-BX-0	New Residential Advance Receiv SERIES 2019T2 CLASS CT2 2.820% 08/15/53		08/12/2019	CREDIT SUISSE SECURITIES		2,713,759	2,714,000	
62942Q-BY-8	New Residential Advance Receiv SERIES 2019T2 CLASS DT2 3.060% 08/15/53		08/12/2019	CREDIT SUISSE SECURITIES		4,822,312	4,824,000	
62979#-AA-1	EAST 76 ST GARAGE LLC EAST 76 ST GARAGE 3.17 10/38 3.170% 10/15/38		12/19/2019	DIRECT		29,135,000	29,000,000	
62979*-AA-5	NSA OP LP NSA OP LP 3.980% 08/30/29		08/30/2019	US BANCORP		19,000,000	19,000,000	
64116#-AE-3	NETRALITY PARTNERS NETRALITY PROPERTIES 10/8/24 4.080% 10/08/24		10/08/2019	GOLDMAN SACHS & CO.		8,000,000	8,000,000	
646025-C#-1	New Jersey Resources NJRC 3.29 7/17/29 3.290% 07/17/29		08/15/2019	WELLS FARGO		15,000,000	15,000,000	
651639-AT-3	NEWMONT MINING CORP NEM 3.7 03/15/23 3.700% 03/15/23		08/09/2019	Tax Free Exchange		36,010,293	36,000,000	395,900
651639-AW-6	NEWMONT MINING CORP NEM 5 7/8 04/01/35 5.875% 04/01/35		12/01/2019	Tax Free Exchange		17,237,256	17,500,000	171,354
655664-AT-7	NORDSTROM INC JWN 4 3/8 04/01/30 4.375% 04/01/30		11/04/2019	BANK OF AMERICA		9,988,800	10,000,000	
665228-G*-7	NORTHERN ILLINOIS GAS CO NORTH ILL GAS CO 2.800% 10/30/34		10/30/2019	PNC CAPITAL MARKETS		17,000,000	17,000,000	
67112W-AG-8	OZLM LTD SERIES 201923A CLASS C 4.836% 04/15/32		09/18/2019	DEFAULT ATHENE BROKER		1,999,836	2,000,000	41,898
67113L-AF-3	OCP CLO LTD OCP 2019-17A C1 4.516% 07/20/32		06/28/2019	NATIXIS		9,000,000	9,000,000	
674599-CL-7	OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47 4.100% 02/15/47		12/23/2019	DEFAULT ATHENE BROKER		1,174,400	1,214,000	17,697
674599-DA-0	OCCIDENTAL PETROLEUM COR OXY 3.45 07/15/24 3.450% 07/15/24		09/18/2019	Tax Free Exchange		7,625,147	8,000,000	48,300
674599-DD-4	OCCIDENTAL PETROLEUM COR BASIC 7.500% 05/01/31		09/18/2019	Tax Free Exchange		3,443,743	2,638,000	
674599-DF-9	OCCIDENTAL PETROLEUM COR OXY 6.45 09/15/36 6.450% 09/15/36		09/18/2019	Tax Free Exchange		11,532,058	10,000,000	5,375
674599-DK-8	OCCIDENTAL PETROLEUM COR OXY 4 1/2 07/15/44 4.500% 07/15/44		09/18/2019	Tax Free Exchange		14,957,685	15,000,000	118,125
67575N-BP-7	Ocwen Master Advance Receivabl SERIES 2019T1 CLASS DT1 3.107% 08/15/50		08/09/2019	BARCLAYS CAPITAL GROUP		1,250,000	1,250,000	
67575N-BU-6	Ocwen Master Advance Receivabl SERIES 2019T2 CLASS DT2 3.042% 08/15/51		08/09/2019	BARCLAYS CAPITAL GROUP		3,999,995	4,000,000	
68267D-AD-8	OneMain Financial Issuance Tru SERIES 20191A CLASS D 4.220% 02/14/31		01/15/2019	CITIGROUP GLOBAL MARKETS		4,998,445	5,000,000	
68267E-AC-8	OneMain Direct Auto Receivable SERIES 20191A CLASS C 4.190% 11/14/28		03/12/2019	BARCLAYS CAPITAL GROUP		10,494,460	10,500,000	
68267E-AD-6	OneMain Direct Auto Receivable SERIES 20191A CLASS D 4.680% 04/14/31		03/12/2019	BARCLAYS CAPITAL GROUP		11,493,474	11,500,000	
682680-AW-3	ONEOK INC BASIC 4.350% 03/15/29		03/11/2019	DEFAULT ATHENE BROKER		1,993,740	2,000,000	
68269B-AB-4	OneMain Financial Issuance Tru SERIES 20192A CLASS B 3.390% 10/14/36		09/16/2019	BARCLAYS CAPITAL GROUP		6,497,777	6,500,000	
68269B-AC-2	OneMain Financial Issuance Tru SERIES 20192A CLASS C 3.630% 10/14/36		09/16/2019	BARCLAYS CAPITAL GROUP		7,498,376	7,500,000	
68269B-AD-0	OneMain Financial Issuance Tru SERIES 20192A CLASS D 4.030% 10/14/36		09/16/2019	BARCLAYS CAPITAL GROUP		11,044,727	11,050,000	
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		05/21/2019	BANK OF AMERICA		1,627,131	1,627,166	
68964*-AL-5	OTTER TAIL POWER COMPANY OTTER TAIL 10/10/39 3.520% 10/10/39		10/10/2019	US BANCORP		8,000,000	8,000,000	
693506-BR-7	PPG INDUSTRIES INC PPG 2.8 08/15/29 2.800% 08/15/29		08/06/2019	JP MORGAN SECURITIES		34,906,200	35,000,000	
69353R-FN-3	PNC BANK NA BASIC 2.201% 06/10/21		06/05/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
69353R-FP-8	PNC BANK NA BASIC 2.232% 07/22/22		07/18/2019	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		06/11/2019	CREDIT SUISSE SECURITIES		18,948,854	18,000,000	26,000
69374X-AM-2	PSMC 2019-2 Trust SERIES 20192 CLASS A12 3.500% 10/25/49		10/08/2019	WELLS FARGO		18,173,341	17,500,000	28,924
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12 3.500% 11/25/49		10/28/2019	WELLS FARGO		2,045,022	2,000,000	5,833
694308-GM-3	PACIFIC GAS & ELECTRIC BASIC 6.350% 02/15/38		12/23/2019	DEFAULT ATHENE BROKER		933,507	880,000	
70213B-AB-7	PARTNERRE FINANCE B LLC PRE 3.7 07/02/29 3.700% 07/02/29		06/12/2019	CITIGROUP GLOBAL MARKETS		24,945,750	25,000,000	
70432*-AB-7	PAYCHEX INC PAYCHEX INC 4.250% 03/13/29		03/13/2019	JP MORGAN SECURITIES		14,000,000	14,000,000	
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26 3.400% 11/15/26		06/26/2019	BANK OF AMERICA		6,037,860	6,000,000	24,367
713448-EH-7	PEPSICO INC PEP 5 1/2 05/15/35 5.500% 05/15/35		01/04/2019	Tax Free Exchange		2,067,157	2,000,000	14,972
718172-AM-1	PHILIP MORRIS INTL INC PM 4 3/8 11/15/41 4.375% 11/15/41		07/31/2019	Various		13,005,458	12,100,000	112,486
736508-Q@-4	PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC 4.300% 04/15/49		04/12/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
743674-BE-2	PROTECTIVE LIFE PL 3.4 01/15/30 3.400% 01/15/30		09/16/2019	MORGAN STANLEY		29,907,600	30,000,000	
744320-BU-8	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC 5.800% 11/16/41		12/23/2019	DEFAULT ATHENE BROKER		3,105,599	2,476,000	14,760
74736K-AF-8	QORVO INC BASIC 5.500% 07/15/26		06/25/2019	Tax Free Exchange		3,071,500	3,000,000	1,833
749685-AX-1	RPM INTERNATIONAL INC RPM 4.55 03/01/29 4.550% 03/01/29		02/25/2019	WELLS FARGO		9,985,600	10,000,000	
756109-AW-4	REALTY INCOME CORP O 3 1/4 06/15/29 3.250% 06/15/29		06/12/2019	CITIGROUP GLOBAL MARKETS		24,839,750	25,000,000	
75884R-AZ-6	REGENCY CENTERS LP REG 2.95 09/15/29 2.950% 09/15/29		08/13/2019	US BANCORP		9,990,300	10,000,000	
761152-A@-6	RESMED INC RESMED INC 3.450% 07/10/29		07/10/2019	BANK OF AMERICA		13,000,000	13,000,000	
761713-BA-3	REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35 5.700% 08/15/35		06/13/2019	WELLS FARGO		2,144,560	2,000,000	38,633
776743-AG-1	ROPER TECHNOLOGIES INC ROP 2.95 09/15/29 2.950% 09/15/29		08/19/2019	BANK OF AMERICA		16,981,210	17,000,000	
77775*-BV-2	ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC 5.320% 01/31/26		01/31/2019	SUNTRUST CAPITAL		15,000,000	15,000,000	
78396Y-AA-1	SESAC Finance, LLC SERIES 20191 CLASS A2 5.216% 07/25/49		12/06/2019	DEFAULT ATHENE BROKER		1,018,764	997,500	5,926
784305-A#-1	SJW GROUP SJW GROUP 3.15 11/1/31 3.150% 11/01/31		10/08/2019	JP MORGAN SECURITIES		25,000,000	25,000,000	

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78662M-AB-2	Saganaw Receivables, LLC SERIES 20191A CLASS A 5.125% 12/01/23		06/04/2019	DEFAULT ATHENE BROKER		3,025,224	3,025,224	
806851-AG-6	SCHLUMBERGER HLDGS CORP SLB 4 12/21/25 4.000% 12/21/25		06/17/2019	BNP PARIBAS		4,183,240	4,000,000	79,111
806851-AH-4	SCHLUMBERGER HLDGS CORP SLB 4.3 05/01/29 4.300% 05/01/29		01/28/2019	JP MORGAN SECURITIES		14,989,800	15,000,000	
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 09/25/47		06/18/2019	JP MORGAN SECURITIES		10,231,641	10,000,000	18,472
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		06/13/2019	WELLS FARGO		2,264,400	2,210,240	535
817565-CD-4	SERVICE CORP INTERNATIONAL BASIC 4.625% 12/15/27		06/12/2019	DEFAULT ATHENE BROKER		3,840,625	3,750,000	85,273
824348-BJ-4	SHERWIN-WILLIAMS CO SHW 2.95 08/15/29 2.950% 08/15/29		08/12/2019	CITIGROUP GLOBAL MARKETS		4,983,350	5,000,000	
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		10/17/2019	BANK OF AMERICA		6,392,846	6,393,455	
82894*-BB-2	J.R. SIMPLOT COMPANY JR SIMPLOT 4.88 5/1/34 4.880% 05/01/34		05/01/2019	BANK OF AMERICA		15,000,000	15,000,000	
832248-BB-3	SMITHFIELD FOODS INC SFD 5.2 04/01/29 5.200% 04/01/29		03/27/2019	Various		12,933,960	13,000,000	
83413U-AB-6	SOLAR CAPITAL LTD BASIC 4.500% 01/20/23		01/29/2019	DEFAULT ATHENE BROKER		942,500	1,000,000	1,375
842400-FR-9	SOUTHERN CAL EDISON BASIC 3.875% 06/01/21		10/23/2019	DEFAULT ATHENE BROKER		1,023,780	1,000,000	15,500
85236#-AA-1	SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 4.950% 03/16/44		03/28/2019	DIRECT		10,905,672	10,905,672	
855244-AL-3	STARBUCKS CORP BASIC 2.200% 11/22/20		09/24/2019	DEFAULT ATHENE BROKER		2,002,480	2,000,000	15,156
858155-AE-4	STEELCASE INC BASIC 5.125% 01/18/29		01/16/2019	DEFAULT ATHENE BROKER		992,130	1,000,000	
863579-YU-6	STRUCTURED ADJ RATE MTG LOAN SERIES 200519XS CLASS 2A1 2.092% 10/25/35		11/12/2019	DEFAULT ATHENE BROKER		1,891,571	1,917,872	2,036
86468@-AA-0	SUEZ WATER RESOURCES LLC SUE WATER RES 2.94 11/6/34 2.940% 11/06/34		11/06/2019	BANK OF AMERICA		30,000,000	30,000,000	
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.130% 06/15/29		12/16/2019	GOLDMAN SACHS & CO.		4,158,683	4,158,683	
86787E-BD-8	SUNTRUST BANK BASIC 2.494% 05/17/22		05/14/2019	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
86964W-AF-9	SUZANO AUSTRIA GMBH BASIC 6.000% 01/15/29		08/12/2019	Tax Free Exchange		6,420,040	6,000,000	27,000
87656X-B#-7	TATE & LYLE INTL FIN PLC TATE LYLE 3.41 11/19/31 3.410% 11/19/31		11/19/2019	Various		10,000,000	10,000,000	
87656X-B@-9	TATE & LYLE INTL FIN PLC TATE LYLE 3.31 11/19/29 3.310% 11/19/29		11/19/2019	CITIBANK		7,000,000	7,000,000	
88104L-AG-8	TERRAFORM POWER OPERATIN BASIC 4.750% 01/15/30		10/10/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
882508-BF-0	TEXAS INSTRUMENTS INC TXN 3 7/8 03/15/39 3.875% 03/15/39		06/14/2019	CREDIT SUISSE SECURITIES		21,157,850	20,000,000	202,361
88732J-AJ-7	TIME WARNER CABLE LLC TWC 6.55 05/01/37 6.550% 05/01/37		06/12/2019	SUNTRUST CAPITAL		5,626,600	5,000,000	39,118
891027-AS-3	TORCHMARK CORP GL 4.55 09/15/28 4.550% 09/15/28		06/27/2019	Various		9,854,010	9,000,000	116,657
89169D-AE-1	Towd Point Mortgage Trust SERIES 20173 CLASS B1 4.031% 07/25/57		11/08/2019	DEFAULT ATHENE BROKER		2,025,223	2,000,000	2,910
89175J-AE-0	Towd Point Mortgage Trust SERIES 20176 CLASS B1 3.540% 10/25/57		11/08/2019	DEFAULT ATHENE BROKER		1,947,441	2,000,000	2,566
89175T-AD-0	Towd Point Mortgage Trust SERIES 20184 CLASS M2 3.000% 06/25/58		11/08/2019	DEFAULT ATHENE BROKER		907,932	1,000,000	1,083
89175V-AD-5	Towd Point Mortgage Trust SERIES 20182 CLASS M2 3.500% 03/25/58		11/08/2019	DEFAULT ATHENE BROKER		1,957,327	2,000,000	2,528
89176E-AD-2	Towd Point Mortgage Trust SERIES 20181 CLASS M2 3.750% 01/25/58		11/08/2019	DEFAULT ATHENE BROKER		1,010,409	1,000,000	1,354
89176L-AE-4	Towd Point Mortgage Trust SERIES 20186 CLASS M2 3.750% 03/25/58		11/08/2019	DEFAULT ATHENE BROKER		991,078	1,000,000	1,354
89177B-AD-7	Towd Point Mortgage Trust SERIES 20191 CLASS M2 3.750% 03/25/58		11/08/2019	DEFAULT ATHENE BROKER		970,955	1,000,000	1,354
89177J-AD-0	Towd Point Mortgage Trust SERIES 20192 CLASS M2 3.750% 12/25/58		11/08/2019	DEFAULT ATHENE BROKER		2,884,223	3,000,000	4,063
902494-BK-8	TYSON FOODS INC TSN 4.35 03/01/29 4.350% 03/01/29		02/14/2019	Various		10,010,080	10,000,000	
90265E-AR-1	UDR INC UDR 3 08/15/31 3.000% 08/15/31		08/06/2019	BANK OF AMERICA		10,968,100	11,000,000	
90278M-BE-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2019C17 CLASS B 3.395% 09/15/29		09/26/2019	UBS FINANCIAL SERVICES		7,209,993	7,000,000	9,242
907818-DU-9	UNION PACIFIC CORP UNP 4 3/4 12/15/43 4.750% 12/15/43		04/11/2019	STIFEL NICOLAUS		10,176,780	9,500,000	150,417
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		02/04/2019	CREDIT SUISSE SECURITIES		2,723,504	2,723,504	
911312-BN-5	UNITED PARCEL SERVICE BASIC 3.750% 11/15/47		12/23/2019	DEFAULT ATHENE BROKER		435,919	405,000	1,603
91324P-DT-6	UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39 3.500% 08/15/39		07/24/2019	BANK OF AMERICA		9,927,440	10,000,000	194
913259-A#-4	UNITIL CORPORATION UNITIL 3.43 12/18/29 3.430% 12/18/29		12/18/2019	TORONTO DOMINION		15,000,000	15,000,000	
914744-AC-1	UNIV OF NOTRE DAME BASIC 3.720% 03/01/43		07/11/2019	RAYMOND JAMES & ASSOCIATES		2,660,675	2,500,000	34,617
914886-AB-2	UNIV OF SOUTHERN CALIFOR USCTRJ 3.028 10/01/39 3.028% 10/01/39		06/19/2019	PIPER JAFFRAY		9,800,100	10,000,000	66,448
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		07/30/2019	BARCLAYS CAPITAL GROUP		3,488,333	3,488,333	
92277G-AU-1	VENTAS REALTY LP VTR 3 01/15/30 3.000% 01/15/30		08/12/2019	JP MORGAN SECURITIES		4,975,300	5,000,000	
92343V-CV-4	VERIZON COMMUNICATIONS VZ 4.272 01/15/36 4.272% 01/15/36		11/06/2019	Various		24,961,010	22,000,000	295,005
92345Y-AF-3	VERISK ANALYTICS INC VRSK 4 1/8 03/15/29 4.125% 03/15/29		09/13/2019	Various		57,875,860	55,000,000	4,125
92763M-AA-3	VIPER ENERGY PARTNERS LP BASIC 5.375% 11/01/27		10/10/2019	DEFAULT ATHENE BROKER		1,500,000	1,500,000	
92890H-AD-4	WEA FINANCE LLC/WESTFIEL BASIC 4.750% 09/17/44		02/05/2019	DEFAULT ATHENE BROKER		2,065,200	2,000,000	36,944
92936U-AF-6	WP CAREY INC WPC 3.85 07/15/29 3.850% 07/15/29		06/10/2019	WELLS FARGO		7,910,080	8,000,000	
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 4.196% 03/25/37		09/05/2019	DEFAULT ATHENE BROKER		24,237	25,247	24
94106L-BJ-7	WASTE MANAGEMENT INC WM 4 07/15/39 4.000% 07/15/39		06/26/2019	Various		23,276,080	22,000,000	75,778
949456-AA-5	Welk Resorts LLC SERIES 2013AA CLASS A 3.100% 03/15/29		08/29/2019	DEFAULT ATHENE BROKER		1,108,210	1,109,050	1,337
949456-AB-3	Welk Resorts LLC SERIES 2013AA CLASS B 3.960% 03/15/29		08/29/2019	DEFAULT ATHENE BROKER		1,372,280	1,369,677	2,109

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
949746-SK-8	WELLS FARGO & COMPANY BASIC 3.069% 01/24/23		10/03/2019	DEFAULT ATHENE BROKER		2,144,239	2,100,000	12,353
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 10/25/49		09/10/2019	WELLS FARGO		26,766,092	26,394,914	61,588
949831-AF-8	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A6 3.000% 10/25/49		09/10/2019	WELLS FARGO		6,964,731	7,000,000	14,000
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48		06/13/2019	WELLS FARGO		5,367,281	5,240,946	9,911
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B 3.836% 06/15/52		06/21/2019	WELLS FARGO		3,089,886	3,000,000	3,197
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS 3.449% 12/15/52		11/08/2019	WELLS FARGO		4,119,928	4,000,000	766
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B 3.671% 12/15/52		11/08/2019	WELLS FARGO		6,694,935	6,500,000	1,326
95002B-AJ-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C53 CLASS B 3.514% 10/15/52		10/22/2019	WELLS FARGO		6,179,652	6,000,000	3,514
95002F-AE-4	Wells Fargo Mortgage Backed Se SERIES 20194 CLASS A5 3.500% 09/25/49		11/19/2019	WELLS FARGO		20,511,100	20,000,000	40,833
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA 1.769% 08/15/52		08/06/2019	WELLS FARGO		5,987,688	49,145,067	45,946
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B 3.375% 08/15/52		08/06/2019	WELLS FARGO		5,664,791	5,500,000	9,797
95002M-BC-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C 3.561% 08/15/52		08/05/2019	WELLS FARGO		6,499,922	6,500,000	12,216
95040Q-AJ-3	WELLTOWER INC WELL 3.1 01/15/30 3.100% 01/15/30		08/08/2019	GOLDMAN SACHS & CO.		4,990,800	5,000,000	
95058X-AH-1	WENDYS FUNDING SERIES 20191A CLASS A2II 4.080% 06/15/49		06/13/2019	DEFAULT ATHENE BROKER		1,492,500	1,492,500	
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26 3.600% 08/15/26		07/10/2019	DEUTSCHE BANK		10,126,700	10,000,000	147,000
96145D-AD-7	WESTROCK CO WRK 3 3/8 09/15/27 3.375% 09/15/27		02/20/2019	Tax Free Exchange		12,995,216	13,000,000	188,906
96145D-AH-8	WESTROCK CO WRK 4 03/15/28 4.000% 03/15/28		02/20/2019	Tax Free Exchange		9,984,163	10,000,000	172,222
962166-BX-1	WEYERHAEUSER CO WY 4 11/15/29 4.000% 11/15/29		02/22/2019	Various		46,798,840	47,000,000	1,111
970648-AJ-0	WILLIS NORTH AMERICA INC WLTW 2.95 09/15/29 2.950% 09/15/29		09/17/2019	Various		24,744,360	25,000,000	5,900
97988Q-AC-8	WOODMONT TRUST SERIES 20172A CLASS B 4.353% 07/18/28		10/08/2019	DEFAULT ATHENE BROKER		8,477,530	8,500,000	78,981
BL3219-12-0	TELESAT LLC LOAN 4.465% 11/22/26		12/12/2019	DIRECT		3,900,000	3,900,000	
BL3236-02-5	CBS RADIO INC LOAN 1.710% 11/17/24		12/17/2019	DIRECT		1,736,842	1,736,842	
G2950*-AA-7	AA Infrastructure Fund LTD AA Infrastructure Fund 1 LTD 3.551% 11/01/34		12/31/2019	DEFAULT ATHENE BROKER		19,580,000	19,580,000	
11271L-AB-8	BROOKFIELD FINANCE INC BAMACN 4.7 09/20/47 4.700% 09/20/47	A	07/23/2019	STIFEL NICOLAUS		10,398,200	10,000,000	163,194
11271L-AD-4	BROOKFIELD FINANCE INC BAMACN 4.85 03/29/29 4.850% 03/29/29	A	01/24/2019	CITIGROUP GLOBAL MARKETS		4,991,050	5,000,000	
124765-G@-1	CAE INC CAE INC 4.720% 03/13/34	A	03/13/2019	TD SECURITIES		11,000,000	11,000,000	
136375-BQ-4	CANADIAN NATL RAILWAY CNRCN 6 3/8 11/15/37 6.375% 11/15/37	A	02/01/2019	DEFAULT ATHENE BROKER		2,592,620	2,000,000	28,333
292505-AK-0	ENCANA CORP OVV 5.15 11/15/41 5.150% 11/15/41	A	10/29/2019	STIFEL NICOLAUS		1,991,860	2,000,000	47,494
67077M-AT-5	POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29 4.200% 04/01/29	A	03/20/2019	MORGAN STANLEY		2,990,310	3,000,000	
683715-AB-2	OPEN TEXT CORP BASIC 5.875% 06/01/26	A	10/03/2019	DEFAULT ATHENE BROKER		2,134,167	2,000,000	39,819
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33 5.350% 07/15/33	A	05/07/2019	FTN FINANCIAL		1,598,408	1,400,000	23,718
74819R-AP-1	QUEBECOR MEDIA INC BASIC 5.750% 01/15/23	A	01/09/2019	DEFAULT ATHENE BROKER		2,030,000	2,000,000	8,306
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK 3.625% 09/15/31	A	12/23/2019	DEFAULT ATHENE BROKER		1,269,937	1,214,000	11,980
893526-DJ-9	TRANSCANADA PIPELINES TRPCN 6.1 06/01/40 6.100% 06/01/40	A	01/03/2019	DEFAULT ATHENE BROKER		1,120,320	1,000,000	6,100
89352H-AB-5	TRANSCANADA PIPELINES TRPCN 5.85 03/15/36 5.850% 03/15/36	A	05/09/2019	KEYBANC CAPITAL MARKETS		6,827,880	6,000,000	56,550
89356B-AE-8	TRANSCANADA TRUST BASIC 5.500% 09/15/79	A	09/10/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37 6.900% 11/15/37		02/01/2019	DEUTSCHE BANK		12,079,980	11,000,000	168,667
98462Y-AB-6	YAMANA GOLD INC YRICN 4.95 07/15/24 4.950% 07/15/24	A	12/01/2019	Tax Free Exchange		9,996,753	10,000,000	187,000
BAN0W3-8L-6	CLARUS CORP CLARUS CORP 3.5 12/28/20 3.500% 12/28/20	D	12/01/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
BAN0UQ-2C-0	CERBERUS CLO 3.840% 05/09/25	D	05/08/2019	DEFAULT ATHENE BROKER		1,350,953	1,350,953	
000000-00-0	CNAC HK FINBRIDGE CO LTD BASIC 3.875% 06/19/29	D	06/12/2019	DEFAULT ATHENE BROKER		4,968,850	5,000,000	
000000-00-0	IND & COMM BK CHN MACAU BASIC 2.875% 09/12/29	D	09/05/2019	DEFAULT ATHENE BROKER		4,961,300	5,000,000	
000000-00-0	LONGFOR HOLDINGS LTD BASIC 3.950% 09/16/29	D	09/09/2019	DEFAULT ATHENE BROKER		3,962,840	4,000,000	
000000-00-0	KASIKORNBANK PCL HK BASIC 3.343% 10/02/31	D	09/23/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
000000-00-0	PERTAMINA PERSERO PT BASIC 5.625% 05/20/43	D	07/23/2019	DEFAULT ATHENE BROKER		2,255,000	2,000,000	20,313
00119H-AC-4	AGL CLO 1 LTD. SERIES 20191A CLASS C 4.716% 10/20/32	D	10/04/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
001626-AS-9	ALM LOAN FUNDING SERIES 201619A CLASS BR 4.586% 04/15/29	D	07/02/2019	DEFAULT ATHENE BROKER		1,500,000	1,500,000	17,539
00163E-BY-7	ALM LOAN FUNDING SERIES 20126A CLASS CR3 4.686% 07/15/26	D	07/08/2019	DEFAULT ATHENE BROKER		1,238,500	1,250,000	15,817
00165K-AQ-9	ALM LOAN FUNDING SERIES 201618A CLASS CR 4.986% 01/15/28	D	08/22/2019	DEFAULT ATHENE BROKER		1,702,750	1,750,000	10,828
00177T-AE-3	American Money Management Corp SERIES 201720A CLASS C 4.352% 04/17/29	D	10/11/2019	DEFAULT ATHENE BROKER		986,500	1,000,000	11,762
00388W-AH-4	ABU DHABI NATIONAL ENERGY BASIC 4.000% 10/03/49	D	09/27/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
00901A-AE-7	AIMCO AIMCO 2019-10A C 4.403% 07/22/32	D	05/30/2019	CREDIT SUISSE SECURITIES		2,000,000	2,000,000	
00901A-AG-2	AIMCO AIMCO 2019-10A D 5.503% 07/22/32	D	05/30/2019	CREDIT SUISSE SECURITIES		2,000,000	2,000,000	
00913R-AF-3	AIR LIQUIDE FINANCE AIFP 2 1/4 09/10/29 2.250% 09/10/29	D	09/05/2019	HSBC SECURITIES, INC		24,752,000	25,000,000	
01273P-AA-0	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29 3.450% 11/15/29	D	11/19/2019	BANK OF AMERICA		14,963,310	15,000,000	
01609W-AT-9	ALIBABA GROUP HOLDING BABA 3.4 12/06/27 3.400% 12/06/27	D	07/18/2019	Various		15,226,750	15,000,000	65,167
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37 4.000% 12/06/37	D	07/24/2019	KEYBANC CAPITAL MARKETS		5,220,600	5,000,000	27,778
02343U-AC-9	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26 3.625% 04/28/26	C	06/13/2019	Tax Free Exchange		15,058,493	15,000,000	67,969
02343U-AE-5	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28 4.500% 05/15/28	C	06/13/2019	Tax Free Exchange		14,984,316	15,000,000	52,500
033291-AE-5	ANCHORAGE CAPITAL CLO LTD ANCHC 2019-13A C 4.786% 04/15/32	D	02/07/2019	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
033296-AJ-3	Anchorage Credit Funding Ltd. SERIES 20151A CLASS BRV 4.650% 07/28/37	D	07/01/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	

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034863-AU-4	ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28 4.500% 03/15/28	D	03/07/2019	STIFEL NICOLAUS		17,682,120	18,000,000	396,000
03767J-AE-5	APIDOS CLO SERIES 201727A CLASS C 5.452% 07/17/30	D	11/08/2019	DEFAULT ATHENE BROKER		485,500	500,000	2,045
03767V-AE-8	APIDOS CLO APID 2019-31A C 4.536% 04/15/31	D	04/10/2019	GOLDMAN SACHS & CO.		7,000,000	7,000,000	
03767V-AF-5	APIDOS CLO APID 2019-31A D 5.636% 04/15/31	D	04/10/2019	GOLDMAN SACHS & CO.		7,000,000	7,000,000	
03835V-AG-1	APTIV PLC APTV 4.35 03/15/29 4.350% 03/15/29	C	02/28/2019	BARCLAYS CAPITAL GROUP		4,993,950	5,000,000	
03969A-AN-0	ARDAGH PKG FIN/HLDGS USA BASIC 4.125% 08/15/26	D	07/30/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
046353-AK-4	ASTRAZENECA PLC ASTRAZENECA PLC 2.375% 11/16/20	D	03/18/2019	DEFAULT ATHENE BROKER		991,940	1,000,000	8,181
04942V-AL-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A BN 4.003% 04/22/31	D	02/22/2019	JEFFRIES & CO.		8,500,000	8,500,000	
04942V-AQ-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A C 4.853% 04/22/31	D	02/22/2019	JEFFRIES & CO.		8,500,000	8,500,000	
05071T-AC-3	Audax Senior Debt CLO II, LLC SERIES 20192A CLASS B 5.903% 10/22/29	D	11/13/2019	DEFAULT ATHENE BROKER		3,500,000	3,500,000	
05256L-AC-7	AUSTRALIA PACIFIC LNG PROCESSI 4.850% 09/30/30	D	03/27/2019	JP MORGAN SECURITIES		11,000,000	11,000,000	
06761K-AG-6	BABSON CLO LTD BABSN 2019-3A C 4.666% 04/20/31	D	04/11/2019	CREDIT SUISSE SECURITIES		6,250,000	6,250,000	
06761K-AJ-0	BABSON CLO LTD BABSN 2019-3A D 5.766% 04/20/31	D	04/11/2019	CREDIT SUISSE SECURITIES		7,000,000	7,000,000	
06761V-AL-1	BABSON CLO LTD SERIES 20194A CLASS D 6.386% 01/15/33	D	11/13/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK 2019-2A B 4.984% 07/23/32	D	06/18/2019	MIZUHO SECURITIES		11,000,000	11,000,000	
12551R-AE-8	CIFC FUNDING LTD CIFC FUNDING LTD 3.753% 04/18/31	D	07/16/2019	DEFAULT ATHENE BROKER		1,918,000	2,000,000	
14316E-AG-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B 4.286% 07/15/32	D	06/14/2019	BANK OF AMERICA		3,500,000	3,500,000	
14316E-AJ-8	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A C 5.686% 07/15/32	D	06/14/2019	BANK OF AMERICA		10,000,000	10,000,000	
15033L-AL-6	CEDAR FUNDING LTD CEDF 2019-11A C 4.609% 05/29/32	D	04/26/2019	JEFFRIES & CO.		4,750,000	4,750,000	
15033L-AN-2	CEDAR FUNDING LTD CEDF 2019-11A D 5.659% 05/29/32	D	04/26/2019	JEFFRIES & CO.		12,750,000	12,750,000	
15672A-AC-6	CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS B 4.336% 04/15/27	D	10/17/2019	DEFAULT ATHENE BROKER		1,999,000	2,000,000	1,934
17178V-AA-9	CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 3.750% 11/16/22	D	06/26/2019	Tax Free Exchange		4,986,933	5,000,000	20,833
17181T-AE-1	CIFC FUNDING LTD CIFC 2018-4A B 4.102% 10/17/31	D	08/29/2019	DEFAULT ATHENE BROKER		1,218,340	1,250,000	6,574
17182X-AE-1	CIFC FUNDING LTD CIFC 2019-4A B 4.386% 07/15/32	D	06/07/2019	BNP PARIBAS		5,000,000	5,000,000	
17182X-AG-6	CIFC FUNDING LTD CIFC 2019-4A C 5.486% 07/15/32	D	06/07/2019	BNP PARIBAS		5,000,000	5,000,000	
18272C-AA-4	CLARUS SECURITIES SA BASIC 3.500% 12/28/20	D	12/20/2019	DEFAULT ATHENE BROKER		7,000,000	7,000,000	
23291K-AJ-4	DH EUROPE FINANCE II DHR 3 1/4 11/15/39 3.250% 11/15/39	D	10/29/2019	BANK OF AMERICA		31,938,880	32,000,000	
23330J-AA-9	DP WORLD LTD DPWDU 6.85 07/02/37 6.850% 07/02/37	D	10/07/2019	DEFAULT ATHENE BROKER		1,322,500	1,000,000	18,457
25253Y-AA-4	Diameter Credit Funding II SERIES 20192A CLASS A 3.940% 01/25/38	D	10/22/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
25255A-AA-4	Diameter Credit Funding I SERIES 20191A CLASS A 4.600% 07/25/37	D	05/01/2019	DEFAULT ATHENE BROKER		4,000,000	4,000,000	
25255A-AB-2	Diameter Credit Funding I SERIES 20191A CLASS B 5.200% 07/25/37	D	05/01/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
26243E-AC-5	DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS C 3.686% 01/15/31	D	08/29/2019	DEFAULT ATHENE BROKER		3,814,916	4,000,000	11,788
26252N-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C 4.560% 05/15/32	D	04/25/2019	GOLDMAN SACHS & CO.		4,000,000	4,000,000	
26252N-AJ-8	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A D 5.610% 05/15/32	D	04/25/2019	GOLDMAN SACHS & CO.		9,000,000	9,000,000	
26827E-AC-9	ECAF LTD SERIES 20151A CLASS A2 4.947% 06/15/40	D	10/30/2019	DEFAULT ATHENE BROKER		4,563,247	4,556,666	9,392
27830X-AG-1	Eaton Vance CDO Ltd EATON 2019-1A C 4.636% 04/15/31	D	04/25/2019	WELLS FARGO		7,500,000	7,500,000	
27830X-AJ-5	Eaton Vance CDO Ltd EATON 2019-1A D 5.736% 04/15/31	D	04/25/2019	WELLS FARGO		4,250,000	4,250,000	
30217A-AB-9	EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29 4.250% 02/01/29	D	01/24/2019	Various		42,073,430	42,000,000	
34956N-AE-2	Fortress Credit BSL Limited SERIES 20191A CLASS B 4.084% 07/23/32	D	10/08/2019	DEFAULT ATHENE BROKER		5,979,002	6,000,000	64,823
34956N-AG-7	Fortress Credit BSL Limited SERIES 20191A CLASS C 4.834% 07/23/32	D	10/08/2019	DEFAULT ATHENE BROKER		2,485,509	2,500,000	31,645
34961J-AG-9	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 3.860% 11/15/29	D	10/08/2019	DEFAULT ATHENE BROKER		6,224,009	6,300,000	38,822
34961P-AE-0	FORTRESS CREDIT BSL LTD SERIES 20172A CLASS B2 3.950% 07/11/30	D	09/19/2019	DEFAULT ATHENE BROKER		1,003,000	1,000,000	7,900
34962D-AE-6	Fortress Credit BSL Limited SERIES 20192A CLASS B 4.216% 10/20/32	D	10/04/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
34962D-AG-1	Fortress Credit BSL Limited SERIES 20192A CLASS C 5.166% 10/20/32	D	10/04/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
34962D-AJ-5	Fortress Credit BSL Limited SERIES 20192A CLASS D 6.316% 10/20/32	D	10/04/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
377373-AH-8	GLAXOSMITHKLINE CAPITAL BASIC 3.375% 06/01/29	D	03/18/2019	DEFAULT ATHENE BROKER		7,915,760	8,000,000	
38137Y-AJ-0	GoldenTree Loan Management US GLM 2019-4A C 4.636% 04/24/31	D	01/24/2019	MORGAN STANLEY		5,500,000	5,500,000	
38172C-AQ-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201735A CLASS DR 5.716% 07/20/29	D	10/08/2019	DEFAULT ATHENE BROKER		5,979,161	6,000,000	49,728
38176E-AG-2	Golub Capital Partners CLO 40B SERIES 201940A CLASS C 4.678% 01/25/32	D	12/19/2019	DEFAULT ATHENE BROKER		1,006,309	1,000,000	7,165
38176G-AC-6	Golub Capital Partners CLO, LT SERIES 201941A CLASS B 3.866% 04/20/29	D	10/08/2019	DEFAULT ATHENE BROKER		3,999,864	4,000,000	89,625
38176G-AG-7	Golub Capital Partners CLO, LT SERIES 201941A CLASS D 5.684% 04/20/29	D	12/19/2019	DEFAULT ATHENE BROKER		1,002,451	1,000,000	9,368
38176K-AC-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS A2 3.966% 04/20/31	D	04/12/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
38176K-AE-3	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS B 4.566% 04/20/31	D	04/12/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
38176K-AG-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS C1 5.616% 04/20/31	D	04/12/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
39729R-AE-8	GREENWOOD PARK CLO LTD GRNPK 2018-1A D 4.486% 04/15/31	D	07/02/2019	DEFAULT ATHENE BROKER		941,250	1,000,000	11,468
404280-BJ-7	HSBC HOLDINGS PLC BASIC 3.262% 03/13/23	D	10/24/2019	DEFAULT ATHENE BROKER		1,020,880	1,000,000	3,715
44962L-AJ-6	IHS MARKIT LTD INFO 4 1/4 05/01/29 4.250% 05/01/29	D	04/03/2019	RBC CAPITAL MARKETS		4,971,100	5,000,000	
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33	D	09/20/2019	MORGAN STANLEY		6,500,000	6,500,000	
456837-AQ-6	ING GROUP NV BASIC 4.050% 04/09/29	D	04/02/2019	DEFAULT ATHENE BROKER		999,670	1,000,000	
46616K-AQ-7	JFIN CLO LTD SERIES 20131A CLASS BR 5.103% 01/20/30	D	12/24/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
46616K-AS-3	JFIN CLO LTD SERIES 20131A CLASS CR 5.933% 01/20/30	D	12/24/2019	DEFAULT ATHENE BROKER		985,000	1,000,000	
48251B-AQ-3	KKR FINANCIAL CLO LTD SERIES 16 CLASS B1R 4.466% 01/20/29	D	05/10/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
48252K-AE-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 3.786% 04/15/31	D	05/15/2019	DEFAULT ATHENE BROKER		1,451,550	1,500,000	5,862
48661L-AG-7	KAYNE CLO SERIES 20195A CLASS D 5.736% 07/24/32	D	10/08/2019	DEFAULT ATHENE BROKER		2,978,010	3,000,000	38,524
50200Y-AJ-7	LCM LTD PARTNERSHIP LCM 30A C 4.566% 04/20/31	D	03/28/2019	MORGAN STANLEY		2,000,000	2,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
50200Y-AL-2	LCM LTD PARTNERSHIP LCM 30A D 5.716% 04/20/31	D	03/28/2019	MORGAN STANLEY		5,000,000	5,000,000	
50201M-AJ-2	LCM LTD PARTNERSHIP LCM 29A C 4.586% 04/15/31	D	04/25/2019	NATIXIS		8,000,000	8,000,000	
50201M-AL-7	LCM LTD PARTNERSHIP LCM 29A D 5.836% 04/15/31	D	04/25/2019	NATIXIS		5,500,000	5,500,000	
532522-AB-5	LIMA METRO LINE 2 FIN LT BASIC 4.350% 04/05/36	D	07/19/2019	DEFAULT ATHENE BROKER		2,015,008	2,000,000	
53566T-AA-9	LINE ONE PERU METRO EXPA BASIC 4.737% 01/10/33	D	03/06/2019	MIZUHO SECURITIES		23,351,395	23,351,395	
53566T-AB-7	LINE ONE PERU METRO EXPA BASIC 4.737% 04/10/33	D	03/06/2019	MIZUHO SECURITIES		17,891,353	17,891,353	
55316L-AE-6	mmcf clo, llc SERIES 20192A CLASS B 5.436% 04/15/29	D	04/26/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
55818H-BL-1	MADISON PARK FUNDING LTD SERIES 201210A CLASS DR2 5.203% 01/20/29	D	05/20/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
55954N-AG-4	MAGNETITE CLO LTD SERIES 201923A CLASS D 5.536% 10/25/32	D	10/10/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
602736-AA-8	MINEJESA CAPITAL BV BASIC 4.625% 08/10/30	D	06/17/2019	DEFAULT ATHENE BROKER		4,477,500	4,500,000	74,578
60683M-AC-3	MITSUI FUDOSAN CO LTD BASIC 3.950% 01/24/29	D	01/16/2019	DEFAULT ATHENE BROKER		1,996,400	2,000,000	
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	04/11/2019	ROBERT W. BAIRD		4,102,015	4,295,304	90,157
64132J-AJ-4	NEUBERGER BERMAN CLO LTD NEUB 2019-31A C 4.666% 04/20/31	D	04/18/2019	BARCLAYS CAPITAL GROUP		6,500,000	6,500,000	
65357L-AE-5	Niagara Park CLO, Ltd. NIAPK 2019-1A C 4.402% 07/17/32	D	05/23/2019	BNP PARIBAS		1,000,000	1,000,000	
65357L-AG-0	Niagara Park CLO, Ltd. NIAPK 2019-1A D 5.552% 07/17/32	D	05/23/2019	BNP PARIBAS		5,500,000	5,500,000	
67112R-AL-8	OAK HILL CREDIT PARTNERS OAKC 2019-3A C 4.416% 07/20/32	D	05/21/2019	BANK OF AMERICA		4,750,000	4,750,000	
67112R-AN-4	OAK HILL CREDIT PARTNERS OAKC 2019-3A D 5.516% 07/20/32	D	05/21/2019	BANK OF AMERICA		5,250,000	5,250,000	
68620Y-A#-9	ORIGIN ENERGY FINANCE LT ORIGIN ENERGY FINANCE LTD 5.160% 01/15/29	D	01/15/2019	BANK OF AMERICA		25,000,000	25,000,000	
69122D-AC-3	Owl Rock CLO I, LTD. SERIES 20191A CLASS B 4.599% 05/20/31	D	04/25/2019	DEFAULT ATHENE BROKER		1,500,000	1,500,000	
69370P-AA-9	PERTAMINA PERSERO PT BASIC 6.450% 05/30/44	D	06/10/2019	DEFAULT ATHENE BROKER		1,781,250	1,500,000	3,225
69377P-AC-8	PPM CLO 2, Ltd. PPMC 2019-2A B1 4.151% 04/16/32	D	01/29/2019	GOLDMAN SACHS & CO.		7,000,000	7,000,000	
69377P-AE-4	PPM CLO 2, Ltd. PPMC 2019-2A C 5.001% 04/16/32	D	09/18/2019	Various		3,999,962	4,000,000	9,462
72132U-AE-3	PIKES PEAK CLO SERIES 20193A CLASS C 4.890% 04/25/30	D	09/18/2019	DEFAULT ATHENE BROKER		999,887	1,000,000	21,670
72132W-AD-1	PIKES PEAK CLO SERIES 20194A CLASS D 6.086% 07/15/32	D	10/03/2019	DEFAULT ATHENE BROKER		2,999,547	3,000,000	25,554
74980E-AG-3	RR Ltd SERIES 20197A CLASS A2 4.002% 01/15/33	D	12/17/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
74980E-AJ-7	RR Ltd SERIES 20197A CLASS B 4.602% 01/15/33	D	12/17/2019	DEFAULT ATHENE BROKER		6,000,000	6,000,000	
74980E-AL-2	RR Ltd SERIES 20197A CLASS C1 5.752% 01/15/33	D	12/17/2019	DEFAULT ATHENE BROKER		4,000,000	4,000,000	
74980E-AN-8	RR Ltd SERIES 20197A CLASS C2 7.002% 01/15/33	D	12/17/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
74990F-AG-8	RR Ltd SERIES 20196A CLASS A2 3.906% 04/15/30	D	05/17/2019	DEFAULT ATHENE BROKER		3,972,800	4,000,000	
74990F-AJ-2	RR Ltd SERIES 20196A CLASS B 4.486% 04/15/30	D	05/17/2019	DEFAULT ATHENE BROKER		2,500,000	2,500,000	
74990F-AL-7	RR Ltd SERIES 20196A CLASS C 5.436% 04/15/30	D	05/17/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
75625Q-AE-9	RECKITT BENCKISER TSY RBLN 3 06/26/27 3.000% 06/26/27	D	06/17/2019	JEFFRIES & CO.		8,991,090	9,000,000	129,750
75968N-AD-3	RENAISSANCE RE HLDG LTD BASIC 3.600% 04/15/29	D	03/28/2019	DEFAULT ATHENE BROKER		4,930,300	5,000,000	
78109Q-AJ-7	RR 2 LTD SERIES 20172A CLASS C 4.986% 10/15/29	D	11/07/2019	DEFAULT ATHENE BROKER		1,422,300	1,500,000	5,834
80414L-2E-4	SAUDI ARABIAN OIL CO ARAMCO 4 1/4 04/16/39 4.250% 04/16/39	D	04/09/2019	JP MORGAN SECURITIES		20,823,810	21,000,000	
81880X-AE-2	Shackleton CLO LTD SERIES 201914A CLASS B 4.416% 07/20/30	D	10/08/2019	DEFAULT ATHENE BROKER		999,893	1,000,000	8,421
81880X-AG-7	Shackleton CLO LTD SERIES 201914A CLASS C 5.566% 07/20/30	D	10/08/2019	DEFAULT ATHENE BROKER		3,988,082	4,000,000	20,931
83607H-AG-0	SOUND POINT CLO LTD SNDPT 2015-1RA D1 5.752% 04/15/30	D	04/03/2019	CITIGROUP GLOBAL MARKETS		18,500,000	18,500,000	
83610C-AU-5	SOUND POINT CLO LTD SERIES 20162A CLASS DR 5.784% 10/20/28	D	12/19/2019	DEFAULT ATHENE BROKER		987,679	1,000,000	9,532
83614B-AJ-8	SOUND POINT CLO LTD SNDPT 2019-2A C 4.936% 04/15/32	D	04/26/2019	BARCLAYS CAPITAL GROUP		5,500,000	5,500,000	
83614B-AL-3	SOUND POINT CLO LTD SNDPT 2019-2A D 5.846% 04/15/32	D	04/26/2019	BARCLAYS CAPITAL GROUP		8,415,000	8,500,000	
84265V-AJ-4	SOUTHERN COPPER CORP BASIC 5.875% 04/23/45	C	06/18/2019	DEFAULT ATHENE BROKER		1,511,250	1,300,000	12,093
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49 5.000% 04/02/49	D	07/16/2019	STIFEL NICOLAUS		16,256,250	15,000,000	220,833
87166R-AG-2	SYMPHONY CLO LTD SYMP 2019-21A C 4.536% 07/15/32	D	05/14/2019	BNP PARIBAS		4,000,000	4,000,000	
87166R-AJ-6	SYMPHONY CLO LTD SYMP 2019-21A D 5.636% 07/15/32	D	05/14/2019	BNP PARIBAS		4,000,000	4,000,000	
87241E-AJ-4	TCW CLO 2019-1 AMR, LTD. SERIES 20191A CLASS C 4.999% 02/15/29	D	12/19/2019	DEFAULT ATHENE BROKER		1,007,524	1,000,000	4,732
87268R-AA-2	TruPS Financials Note Securiti SERIES 20192A CLASS A1 4.207% 02/28/39	D	12/20/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
874060-AW-6	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28 5.000% 11/26/28	D	12/13/2019	Tax Free Exchange		19,922,967	20,000,000	47,222
88032W-AN-6	TENCENT HOLDINGS LTD TENCNT 3.975 04/11/29 3.975% 04/11/29	D	07/18/2019	WELLS FARGO		10,469,500	10,000,000	111,521
89152U-AF-9	TOTAL CAPITAL SA BASIC 4.125% 01/28/21	D	08/29/2019	DEFAULT ATHENE BROKER		5,156,412	5,000,000	17,760
89366L-AE-4	TRANSELEC SA BASIC 3.875% 01/12/29	D	06/05/2019	DEFAULT ATHENE BROKER		983,750	1,000,000	15,608
89640A-AE-6	TRINITAS CLO LTD SERIES 201910A CLASS C 5.086% 04/15/32	D	12/19/2019	DEFAULT ATHENE BROKER		3,001,726	3,000,000	9,210
89640A-AG-1	TRINITAS CLO LTD SERIES 201910A CLASS D 6.136% 04/15/32	D	03/15/2019	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
92338B-AG-0	Verde CLO Ltd VERDE 2019-1A C 4.636% 04/15/32	D	03/15/2019	GOLDMAN SACHS & CO.		4,000,000	4,000,000	
92558N-AE-2	VIBRANT CLO LTD VIBR 2019-11A B 4.566% 07/20/32	D	06/21/2019	SOCIETE GENERALE		5,250,000	5,250,000	
92916M-AD-3	VOYA CLO LTD SERIES 20171A CLASS C 5.332% 04/17/30	D	06/10/2019	DEFAULT ATHENE BROKER		993,750	1,000,000	9,535
92917R-AG-4	VOYA CLO LTD VOYA 2019-2A C 4.366% 07/20/32	D	06/20/2019	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
92917R-AJ-8	VOYA CLO LTD VOYA 2019-2A D 5.666% 07/20/32	D	06/20/2019	CITIGROUP GLOBAL MARKETS		11,500,000	11,500,000	
949496-BE-2	WELLFLEET CLO LTD SERIES 20151A CLASS CR3 4.716% 07/20/29	D	05/13/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
949496-BG-7	WELLFLEET CLO LTD SERIES 20151A CLASS DR3 5.716% 07/20/29	D	05/13/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
94950J-AE-1	WELLFLEET CLO LTD SERIES 20181A CLASS C 3.952% 07/17/31	D	05/30/2019	DEFAULT ATHENE BROKER		971,250	1,000,000	5,925
961214-EF-6	WESTPAC BANKING CORP BASIC 4.110% 07/24/34	D	07/16/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
961214-EG-4	WESTPAC BANKING CORP BASIC 4.421% 07/24/39	D	07/16/2019	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
97988A-AE-9	WOODMONT TRUST SERIES 20173A CLASS B 4.253% 10/18/29	D	10/08/2019	DEFAULT ATHENE BROKER		1,978,303	2,000,000	21,111
97988L-AE-5	WOODMONT TRUST SERIES 20185A CLASS B 4.040% 07/25/30	D	05/20/2019	DEFAULT ATHENE BROKER		990,000	1,000,000	3,510

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
97988P-AC-0	WOODMONT TRUST WOODMONT TRUST 4.753% 04/18/29	D	10/08/2019	DEFAULT ATHENE BROKER		9,199,954	9,200,000	105,818
97988P-AE-6	WOODMONT TRUST WOODMONT TRUST 5.753% 04/18/29	D	10/08/2019	DEFAULT ATHENE BROKER		8,489,824	8,480,000	100,926
97988U-AE-5	WOODMONT TRUST SERIES 20196A CLASS A2 3.986% 07/15/31	D	07/01/2019	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
97988U-AG-0	WOODMONT TRUST SERIES 20196A CLASS B 4.386% 07/15/31	D	07/01/2019	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
97988U-AJ-4	WOODMONT TRUST SERIES 20196A CLASS C 5.386% 07/15/31	D	07/01/2019	DEFAULT ATHENE BROKER		3,500,000	3,500,000	
97988U-AL-9	WOODMONT TRUST SERIES 20196A CLASS D 6.386% 07/15/31	D	07/01/2019	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
980236-AQ-6	WOODSIDE FINANCE LTD WPLAU 4 1/2 03/04/29 4.500% 03/04/29	D	02/25/2019	CITIGROUP GLOBAL MARKETS		9,981,700	10,000,000	
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25 4.530% 10/15/25	D	10/15/2019	WHITEHALL		7,550,000	7,550,000	
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP 4.990% 03/26/26	D	03/26/2019	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
G6363#-AG-2	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.580% 03/14/24	D	03/14/2019	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26 4.610% 07/02/26	D	07/02/2019	MITSUBISHI		13,300,000	13,300,000	
G6515#-AK-0	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.78 7/2/29 4.780% 07/02/29	D	07/02/2019	MITSUBISHI		10,000,000	10,000,000	
G7334@-AV-5	RRPF ENGINE LEASING LTD RRPF 4.46 6/13/2028 4.460% 06/13/28	D	04/11/2019	BANK OF AMERICA		2,000,000	2,000,000	
G7334@-AW-3	RRPF ENGINE LEASING LTD RRPF 4.61 2/11/31 4.610% 02/11/31	D	04/11/2019	BANK OF AMERICA		4,000,000	4,000,000	
P0005#-AA-2	AXIA POWER SA AXIA POWER SA 9.250% 05/17/24	D	05/08/2019	DIRECT		9,542,758	9,639,150	
P0606*-AA-9	AES MEXICO GENERATION HLDG AES MEXICO GEN HLD 5.62 11/27 5.620% 11/26/27	D	11/26/2019	DEFAULT ATHENE BROKER		939,201	939,201	
P4000*-AE-5	CORPORACION INMOBILARIA VESTA VESTA 5.18 6/14/29 5.180% 06/14/29	D	06/25/2019	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
P7003*-AA-3	LA BUFA WIND SAPO DE CV 5.770% 09/30/37	D	05/21/2019	Various		19,798,228	19,798,228	
Q0458*-AF-6	AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD 4.320% 01/12/34	D	01/15/2019	JP MORGAN SECURITIES		12,830,090	12,830,090	
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS MEL 3.240% 12/04/34	D	12/04/2019	SCOTIABANK		15,000,000	15,000,000	
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD GPT FUNDS MANAGEMENT LTD 4.500% 02/07/34	D	02/07/2019	COMMONWEALTH BK AUST		10,000,000	10,000,000	
Q9194*-AN-9	TRANSURBAN QUEENSLAND FIN PTY TRANSURBAN QUEENSLAND FIN PTY 4.160% 05/15/34	D	05/15/2019	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,997,648,724	5,042,131,140	14,612,566
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A 4.414% 01/29/21		11/20/2019	DIRECT		2,571,819	2,571,819	
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A 6.264% 01/29/21		11/20/2019	DIRECT		1,285,910	1,285,910	
BANOPK-V1-4	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER 11.125% 11/30/22		08/15/2019	DEFAULT ATHENE BROKER		724,656	743,237	
BANOW8-6L-7	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER 11.040% 12/01/22		12/20/2019	DEFAULT ATHENE BROKER		704,874	722,947	3,454
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 4.437% 02/29/24		12/18/2019	DIRECT		5,244,367	5,244,367	
BANOW6-BJ-0	NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24 11.500% 12/31/24		11/21/2019	DEFAULT ATHENE BROKER		13,053,276	13,740,290	
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 4.459% 03/29/26		10/11/2019	DIRECT		31,603,057	31,603,057	
BL3152-31-3	KAR AUCTION SERVICES INC LOAN 4.014% 09/19/26		10/22/2019	DIRECT		1,000,290	1,000,290	
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 3.591% 03/20/29		12/20/2019	DIRECT		825,167	825,167	
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 3.047% 03/20/29		12/20/2019	DIRECT		18,153,662	18,153,662	
20337E-AQ-4	COMMSCOPE INC LOAN 2.056% 04/04/26		04/12/2019	DIRECT		1,246,875	1,246,875	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 3.442% 08/22/22		09/03/2019	DIRECT		7,228,609	7,228,609	
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		06/12/2019	BARCLAYS CAPITAL GROUP		31,920,000	31,920,000	
56847P-AA-1	Mariner Finance Issuance Trust SERIES 2019PVT CLASS A 3.530% 12/20/34		12/18/2019	DIRECT		34,083,249	34,098,000	
56847P-AC-7	Mariner Finance Issuance Trust SERIES 2019PVT CLASS B 4.060% 12/20/34		12/18/2019	DIRECT		3,246,092	3,247,000	
56847P-AE-3	Mariner Finance Issuance Trust SERIES 2019PVT CLASS C 4.810% 12/20/34		12/18/2019	DIRECT		1,971,431	1,972,000	
68269A-AA-8	OneMain Financial Issuance Tru SERIES 2019AA CLASS A 3.390% 08/14/36		08/01/2019	Various		42,084,435	42,289,000	
68269A-AB-6	OneMain Financial Issuance Tru SERIES 2019AA CLASS B 3.920% 08/14/36		08/01/2019	Various		6,821,337	6,854,000	
68269A-AC-4	OneMain Financial Issuance Tru SERIES 2019AA CLASS C 4.670% 08/14/36		08/01/2019	Various		5,800,439	5,827,000	
68269A-AD-2	OneMain Financial Issuance Tru SERIES 2019AA CLASS D 6.290% 08/14/36		08/01/2019	DIRECT		19,538,412	19,630,000	
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		08/21/2019	DIRECT		16,000,000	16,000,000	
817743-AA-5	SERVPRO MASTER ISSUER, LLC SERIES 20191A CLASS A2 3.882% 10/25/49		10/01/2019	DIRECT		26,000,000	26,000,000	
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 4.049% 10/18/21		10/28/2019	DIRECT		79,982	79,982	
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 4.895% 10/18/21		10/28/2019	DIRECT		18,559	18,559	
BL3153-34-5	PRIME SECURITY SERVICES BOR LOAN 5.035% 09/23/26		10/18/2019	DIRECT		3,453,906	3,453,906	(20)
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						274,660,404	275,755,677	3,434
8399997. Total - Bonds - Part 3						5,977,478,890	6,022,381,733	15,583,030
8399998. Total - Bonds - Part 5						306,272,170	298,378,323	876,200
8399999. Total - Bonds						6,283,751,060	6,320,760,056	16,459,230
G2950*-12-5	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1		12/30/2019	Tax Free Exchange	27,694,969.000	8,686,160	0.00	
610335-20-0	MONROE CAPITAL CORP PREFERRED		03/20/2019	Default Athene Broker	100,000.000	2,475,000		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						11,161,160	XXX	
8999997. Total - Preferred Stocks - Part 3						11,161,160	XXX	
8999998. Total - Preferred Stocks - Part 5						96,930,583	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999999. Total - Preferred Stocks						108,091,743	XXX	
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		10/17/2019	Captial Contribution		10,000,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,000,000	XXX	
9799997. Total - Common Stocks - Part 3						10,000,000	XXX	
9799998. Total - Common Stocks - Part 5						461,870,239	XXX	
9799999. Total - Common Stocks						471,870,239	XXX	
9899999. Total - Preferred and Common Stocks						579,961,982	XXX	
9999999 - Totals						6,863,713,042	XXX	16,459,230

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37 3.477% 01/16/37		07/16/2019	Redemption 100.0000		318,000	318,000	327,698	326,835		(8,835)		(8,835)		318,000				8,293	01/16/2037
0599999. Subtotal - Bonds - U.S. Governments						318,000	318,000	327,698	326,835		(8,835)		(8,835)		318,000				8,293	XXX
29134U-AB-7	ABU DHABI GOVT INT'L ADGB 6 3/4 04/08/19 6.750% 04/08/19	D	04/08/2019	Maturity		10,000,000	10,000,000	9,924,200	9,997,239		2,761		2,761		10,000,000				337,500	04/08/2019
455780-AM-8	AID-INDONESIA AID 6.65 07/15/29 6.650% 07/15/29	C	09/18/2019	DEUTSCHE BANK		15,790,862	13,159,052	16,065,491	14,933,292		(83,292)		(83,292)		14,850,000		940,862	940,862	1,033,077	07/15/2029
455780-AM-8	AID-INDONESIA AID 6.65 07/15/29 6.650% 07/15/29	C	07/15/2019	Redemption 100.0000		902,248	902,248	1,101,527	1,023,898		(121,650)		(121,650)		902,248				45,245	07/15/2029
71654Q-AX-0	PETROLEOS MEXICANOS PEMEX 5 1/2 01/21/21 5.500% 01/21/21	D	09/23/2019	Call 103.7500		10,375,000	10,000,000	9,902,468	9,976,093		8,168		8,168		9,984,260		15,740	15,740	1,019,722	01/21/2021
1099999. Subtotal - Bonds - All Other Governments						37,068,110	34,061,300	36,993,686	35,930,522		(194,013)		(194,013)		35,736,508		956,602	956,602	2,435,544	XXX
246380-4L-0	DELAWARE ST BUILD AMERICA BONDS 5.600% 10/01/29		10/01/2019	Call 100.0000		7,500,000	7,500,000	8,281,725	7,584,889		(84,889)		(84,889)		7,500,000				420,000	10/01/2029
34153P-SJ-8	FLORIDA ST BRD OF EDU PUBLIC E BUILD AMERICA BONDS 5.900% 06/01/39		09/20/2019	Call 100.0000		5,000,000	5,000,000	4,930,850	4,941,559		1,005		1,005		4,942,565		57,435	57,435	236,819	06/01/2039
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.630% 07/01/38		12/02/2019	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				1,196	07/01/2038
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 3.800% 07/01/31		11/01/2019	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				1,356	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 4.200% 07/01/37		12/02/2019	Redemption 100.0000		85,000	85,000	85,000	85,000						85,000				2,460	07/01/2037
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.450% 07/01/40		12/02/2019	Redemption 100.0000		105,000	105,000	105,000	105,000						105,000				4,475	07/01/2040
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,790,000	12,790,000	13,502,575	12,816,448		(83,884)		(83,884)		12,732,565		57,435	57,435	666,306	XXX
071554-CE-7	BATTLE GROUND WA RECOVERY ZONE ECONOMIC DEV BDS 6.250% 12/01/25		12/02/2019	Redemption 100.0000		165,000	165,000	165,000	165,000						165,000				10,313	12/01/2025
074851-NZ-5	BEAVER CNTY PA TAXABLE-PENSION 6.500% 11/15/31		11/15/2019	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				520,000	11/15/2031
172217-LC-3	CINCINNATI OH TAXABLE-ECONOMIC DEV-BKS PJ-C 5.410% 12/01/31		12/02/2019	Call 100.0000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				67,625	12/01/2031
234667-JA-2	DALLAS CNTY TX HOSP DIST BUILD AMERICA BONDS-SER B 6.171% 08/15/34		11/04/2019	Call 100.0000		5,850,000	5,850,000	6,276,875	5,889,105		(39,105)		(39,105)		5,850,000				440,224	08/15/2034
295139-AR-0	ERIE COUNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE 4.520% 04/01/38		04/01/2019	Redemption 100.0000		75,750	75,750	75,750	75,750						75,750				1,712	04/01/2038
364195-BN-6	GALVESTON CNTY TX BUILD AMERICA BONDS 6.205% 02/01/29		02/01/2019	Call 100.0000		2,575,000	2,575,000	2,670,649	2,576,231		(1,231)		(1,231)		2,575,000				79,889	02/01/2029
442331-QR-8	HOUSTON TX BUILD AMERICA BONDS-REF-TAXABL 6.088% 03/01/29		03/01/2019	Call 100.0000		950,000	950,000	975,812	966,716		(125)		(125)		966,592		(16,592)	(16,592)	28,918	03/01/2029
478718-A7-4	JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A-TXB 5.900% 09/01/29		09/01/2019	Call 100.0000		1,700,000	1,700,000	1,780,121	1,707,683		(7,683)		(7,683)		1,700,000				100,300	09/01/2029
548383-HJ-0	LOWER PAXTON TWP PA BUILD AMERICA BONDS TAXABLE 6.245% 04/01/34		10/10/2019	Call 100.0000		7,870,000	7,870,000	7,964,242	7,938,885		(1,995)		(1,995)		7,936,890		(66,890)	(66,890)	503,769	04/01/2034
602245-XK-3	MILWAUKEE CNTY WI TAXABLE-CORP PURP-SER C-BUILD 5.500% 10/01/26		10/14/2019	Call 100.0000		2,735,000	2,735,000	2,735,000	2,735,000						2,735,000				155,857	10/01/2026
61334R-AQ-2	MONTGOMERY CNTY MD BUILD AMERICA BDS-DIRECT PMT T 5.500% 11/01/29		11/01/2019	Call 100.0000		3,500,000	3,500,000	3,542,665	3,505,059		(5,059)		(5,059)		3,500,000				192,500	11/01/2029
623307-ES-0	MOUNT UNION PA AREA SCH DIST BUILD AMERICA BONDS-TAXABLE 6.750% 02/01/31		08/01/2019	Call 100.0000		3,170,000	3,170,000	3,176,340	3,174,549		93		93		3,174,642		(4,642)	(4,642)	213,975	02/01/2031
623307-ES-0	MOUNT UNION PA AREA SCH DIST BUILD AMERICA BONDS-TAXABLE 6.750% 02/01/31		02/01/2019	Redemption 100.0000		15,000	15,000	15,030	15,022		(22)		(22)		15,000				506	02/01/2031
674735-2N-4	OCEAN CNTY NJ BUILD AMERICA BONDS 5.200% 08/01/29		12/23/2019	Call 100.0000		2,130,000	2,130,000	2,130,000	2,130,000						2,130,000				154,449	08/01/2029
674735-2P-9	OCEAN CNTY NJ BUILD AMERICA BONDS 5.300% 08/01/30		12/23/2019	Call 100.0000		2,090,000	2,090,000	2,090,000	2,090,000						2,090,000				154,463	08/01/2030

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
725894-FY-0	PLACENTIA-YORBA LINDA CA SCH GENERAL OBLIGATION 6.650% 08/01/34		08/01/2019	Redemption 100.0000		2,000,000	2,000,000	1,874,060	1,896,533		103,467		103,467		2,000,000				133,000	08/01/2034
766651-NN-9	RILEY CNTY KS UNIF SCH DIST #3 BUILD AMERICA BONDS-TXB 6.650% 09/01/30		09/03/2019	Call 100.0000		3,905,000	3,905,000	4,073,032	3,919,438		(14,438)		(14,438)		3,905,000				259,683	09/01/2030
779240-GS-3	ROUND ROCK TX INDEP SCH DIST BUILD AMERICA BONDS 5.904% 08/01/30		12/23/2019	Call 100.0000		2,105,000	2,105,000	2,105,000	2,105,000						2,105,000				173,300	08/01/2030
788634-AH-6	SAINT CLAIR CNTY IL SCH DIST # BUILD AMERICA BONDS-TAXABLE-SE 6.875% 04/01/39		04/01/2019	Call 100.0000		6,355,000	6,355,000	6,355,000	6,355,000						6,355,000				218,453	04/01/2039
849254-QA-8	SPOTSYLVANIA CNTY VA BUILD AMERICA BONDS 6.000% 07/15/34		08/21/2019	Call 100.0000		500,000	500,000	510,325	500,837		(837)		(837)		500,000				33,000	07/15/2034
950732-SC-2	WENTZVILLE MO SCH DIST #R-4 BUILD AMERICA BONDS-TAXABLE-SE 6.100% 03/01/29		03/01/2019	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				106,750	03/01/2029
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						60,440,750	60,440,750	61,264,901	60,495,808		33,065		33,065		60,528,874		(88,124)	(88,124)	3,548,686	XXX
134041-FK-3	CAMPBELL & KENTON CNTYS KY SAN BUILD AMERICA BONDS-TAXABLE-DI 5.900% 08/01/32		09/19/2019	Call 100.0000		8,525,000	8,525,000	8,556,543	8,530,998		(5,998)		(5,998)		8,525,000				570,038	08/01/2032
140542-CG-4	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 4.500% 07/01/21		07/01/2019	Call 100.0000		235,000	235,000	235,000	235,000						235,000				5,611	07/01/2021
155888-AY-6	CENTRL WEBER UT SWR IMPT DIST BUILD AMERICA BONDS 6.375% 03/01/34		03/01/2019	Call 100.0000		2,000,000	2,000,000	2,014,535	2,011,031		123		123		2,011,154		(11,154)	(11,154)	63,750	03/01/2034
172311-GB-2	CINCINNATI OH WTR SYS REVENUE BUILD AMERICA BONDS-TAXABLE-SE 6.458% 12/01/34		12/02/2019	Call 100.0000		3,500,000	3,500,000	3,540,800	3,529,712		(1,598)		(1,598)		3,528,114		(28,114)	(28,114)	226,030	12/01/2034
3130A7-D5-1	FEDERAL HOME LOAN BANK FHLB 3.3 02/22/36 3.300% 02/22/36		12/11/2019	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,289,750	02/22/2036
3130A7-DP-7	FEDERAL HOME LOAN BANK FHLB 3.51 03/14/41 3.510% 03/14/41		08/26/2019	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				333,450	03/14/2041
3130A7-QB-4	FEDERAL HOME LOAN BANK FHLB 3.3 04/12/41 3.300% 04/12/41		12/12/2019	Call 100.0000		32,000,000	32,000,000	32,000,000	32,000,000						32,000,000				1,232,000	04/12/2041
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J 7.351% 02/15/32		12/01/2019	Paydown		242,449	242,449	242,449	242,449						242,449				9,407	02/15/2032
3133EE-5N-6	FEDERAL FARM CREDIT BANK FFCB 3.8 07/30/35 3.800% 07/30/35		06/14/2019	Redemption 100.0000		4,915,000	4,915,000	4,913,771	4,914,062		938		938		4,915,000				162,905	07/30/2035
3133EE-N2-2	FEDERAL FARM CREDIT BANK FFCB 3 5/8 05/21/35 3.625% 05/21/35		07/24/2019	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				244,688	05/21/2035
3133EE-QE-3	FEDERAL FARM CREDIT BANK FFCB 3.48 02/20/35 3.480% 02/20/35		07/24/2019	Call 100.0000		20,000,000	20,000,000	19,971,380	19,975,484		646		646		19,976,130		23,870	23,870	645,733	02/20/2035
3133EF-A4-9	FEDERAL FARM CREDIT BANK FFCB 3.3 02/22/36 3.300% 02/22/36		09/05/2019	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,025,750	02/22/2036
3133EF-C8-8	FEDERAL FARM CREDIT BANK FFCB 3.14 02/24/31 3.140% 02/24/31		08/14/2019	Call 100.0000		225,000,000	225,000,000	224,730,000	224,772,111		9,639		9,639		224,781,750		218,250	218,250	6,868,750	02/24/2031
3133EF-T2-3	FEDERAL FARM CREDIT BANK FFCB 3.1 03/28/33 3.100% 03/28/33		09/12/2019	Call 100.0000		160,000,000	160,000,000	160,000,000	160,000,000						160,000,000				4,739,556	03/28/2033
3133EF-T3-1	FEDERAL FARM CREDIT BANK FFCB 3.2 03/28/36 3.200% 03/28/36		09/06/2019	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				600,889	03/28/2036
3133EF-Z7-5	FEDERAL FARM CREDIT BANK FFCB 3 04/11/31 3.000% 04/11/31		09/09/2019	Call 100.0000		141,400,000	141,400,000	141,400,000	141,400,000						141,400,000				3,864,933	04/11/2031
3133EF-ZB-6	FEDERAL FARM CREDIT BANK FFCB 3.42 02/22/36 3.420% 02/22/36		08/12/2019	Call 100.0000		34,400,000	34,400,000	34,400,000	34,400,000						34,400,000				1,143,800	02/22/2036
3136AC-GN-5	FANNIE MAE FNA 2013-M3 AL 3.380% 01/25/33		12/01/2019	Paydown		448,793	448,793	446,689	446,874		1,919		1,919		448,793				8,352	01/25/2033
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		12/01/2019	Paydown		19,658,838	19,658,838	17,612,613	18,617,465		1,041,373		1,041,373		19,658,838				448,944	12/15/2030
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		12/01/2019	Paydown		5,826,864	5,826,864	4,893,504	5,249,505		577,358		577,358		5,826,864				159,282	02/15/2031
31381R-4H-4	FNMA FN 468924 5.350% 08/01/41		12/01/2019	Paydown		30,215	30,215	31,462	30,944		(728)		(728)		30,215				892	08/01/2041
31381R-G5-7	FNMA FN 468320 5.420% 07/01/41		12/01/2019	Paydown		61,850	61,850	63,125	62,542		(692)		(692)		61,850				1,850	07/01/2041
31381S-PX-4	FNMA FN 469438 4.510% 10/01/41		12/01/2019	Paydown		150,899	150,899	155,426	153,507		(2,607)		(2,607)		150,899				3,756	10/01/2041
31381T-7A-2	FNMA FN 470789 4.400% 03/01/42		12/01/2019	Paydown		17,567	17,567	18,395	18,237		(670)		(670)		17,567				427	03/01/2042
31381T-WA-4	FNMA FN 470541 4.830% 03/01/42		12/01/2019	Paydown		25,460	25,460	26,971	26,389		(930)		(930)		25,460				673	03/01/2042

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
31381V-BT-1	FNMA FN 471750 3.970% 07/01/42		12/01/2019	Paydown		137,541	137,541	140,635	139,427		(1,887)		(1,887)		137,541				3,012	07/01/2042
31381V-J7-1	FNMA FN 471986 4.070% 07/01/42		12/01/2019	Paydown		53,856	53,856	55,388	54,781		(924)		(924)		53,856				1,197	07/01/2042
3138L0-VV-0	FNMA FN AM0627 3.950% 09/01/42		12/01/2019	Paydown		26,608	26,608	27,440	27,138		(530)		(530)		26,608				580	09/01/2042
3138L1-NU-9	FNMA FN AM1302 3.490% 11/01/42		12/01/2019	Paydown		95,278	95,278	95,695	95,489		(211)		(211)		95,278				1,834	11/01/2042
3138L2-3B-1	FNMA POOL FN AM2593 3.900% 03/01/43		12/01/2019	Paydown		52,215	52,215	54,303	53,617		(1,402)		(1,402)		52,215				1,123	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		12/01/2019	Paydown		28,464	28,464	26,898	27,252		1,212		1,212		28,464				548	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		12/01/2019	Paydown		28,520	28,520	26,951	27,305		1,214		1,214		28,520				549	01/01/2031
3138L2-NT-0	FNMA POOL FN AM2201 3.880% 02/01/43		12/01/2019	Paydown		54,125	54,125	55,918	55,312		(1,187)		(1,187)		54,125				1,146	02/01/2043
3138L2-YY-7	FNMA POOL FN AM2526 3.460% 03/01/43		12/01/2019	Paydown		89,486	89,486	89,430	89,389		98		98		89,486				1,707	03/01/2043
3138L2-ZY-6	FNMA POOL FN AM2558 3.730% 03/01/38		12/01/2019	Paydown		75,419	75,419	77,469	76,782		(1,364)		(1,364)		75,419				1,553	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/25/43		12/01/2019	Paydown		89,566	89,566	89,496	89,474		92		92		89,566				1,706	06/25/2043
3138L3-6E-0	FNMA POOL FN AM3568 4.100% 05/01/43		12/01/2019	Paydown		20,226	20,226	21,029	20,815		(589)		(589)		20,226				457	05/01/2043
3138L3-AH-8	FNMA POOL FN AM2707 4.020% 03/01/43		12/01/2019	Paydown		33,369	33,369	34,902	34,399		(1,030)		(1,030)		33,369				733	03/01/2043
3138L3-AQ-8	FNMA POOL FN AM2714 3.730% 03/01/43		12/01/2019	Paydown		65,518	65,518	67,258	66,672		(1,154)		(1,154)		65,518				1,348	03/01/2043
3138L3-AZ-8	FNMA POOL FN AM2723 3.690% 03/01/43		12/01/2019	Paydown		96,510	96,510	98,923	98,105		(1,594)		(1,594)		96,510				1,964	03/01/2043
3138L3-CW-3	FNMA POOL FN AM2784 3.820% 03/01/43		12/01/2019	Paydown		67,678	67,678	70,047	69,264		(1,585)		(1,585)		67,678				1,425	03/01/2043
3138L3-H7-3	FNMA POOL FN AM2953 3.960% 04/01/43		12/01/2019	Paydown		23,663	23,663	24,602	24,294		(632)		(632)		23,663				517	04/01/2043
3138L3-PC-3	FNMA POOL FN AM3118 3.770% 05/01/43		12/01/2019	Paydown		42,641	42,641	44,014	43,562		(921)		(921)		42,641				887	05/01/2043
3138L3-Q4-0	FNMA POOL FN AM3174 4.000% 05/01/43		12/01/2019	Paydown		27,047	27,047	28,120	27,779		(732)		(732)		27,047				596	05/01/2043
3138L3-QY-4	FNMA POOL FN AM3170 4.000% 04/01/43		12/01/2019	Paydown		22,183	22,183	23,064	22,778		(595)		(595)		22,183				489	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409 4.020% 10/01/25		12/01/2019	Paydown		134,214	134,214	134,592	134,317		(103)		(103)		134,214				2,974	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		12/01/2019	Paydown		24,815	24,815	25,800	25,488		(673)		(673)		24,815				541	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		12/01/2019	Paydown		93,833	93,833	96,139	95,386		(1,553)		(1,553)		93,833				1,912	06/01/2043
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		12/01/2019	Paydown		31,466	31,466	32,666	32,291		(824)		(824)		31,466				680	07/01/2043
3138L4-LD-3	FANNIE MAE FN AM3923 4.330% 07/01/33		12/01/2019	Paydown		206,398	206,398	214,590	210,522		(4,124)		(4,124)		206,398				4,939	07/01/2033
3138L4-NZ-2	FANNIE MAE FN AM4007 4.110% 08/01/28		12/01/2019	Paydown		106,446	106,446	108,110	107,537		(1,091)		(1,091)		106,446				2,416	08/01/2028
3138L4-TR-4	FANNIE MAE FN AM4159 4.390% 08/25/33		12/01/2019	Paydown		48,139	48,139	49,568	49,259		(1,120)		(1,120)		48,139				1,165	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2019	Paydown		244,039	244,039	250,063	248,228		(4,190)		(4,190)		244,039				5,984	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		12/01/2019	Paydown		45,862	45,862	47,682	47,134		(1,272)		(1,272)		45,862				1,183	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023 4.290% 01/01/34		12/01/2019	Paydown		385,672	385,672	387,118	386,514		(843)		(843)		385,672				9,122	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		12/01/2019	Paydown		392,584	392,584	393,382	392,922		(337)		(337)		392,584				9,075	07/01/2029
3138L9-EG-3	FNMA POOL FN AM8234 3.030% 04/01/30		12/01/2019	Paydown		313,535	313,535	314,515	313,937		(402)		(402)		313,535				5,231	04/01/2030
3138LC-3G-8	FNMA POOL FN AN0798 3.630% 01/01/33		12/01/2019	Paydown		36,266	36,266	36,249	36,200		65		65		36,266				724	01/01/2033
3138LC-PW-9	FNMA POOL FN AN0436 3.720% 12/25/35		12/01/2019	Paydown		186,710	186,710	188,693	188,061		(1,351)		(1,351)		186,710				3,826	12/25/2035
3138LC-TZ-8	FNMA POOL FN AN0567 3.640% 12/01/33		12/01/2019	Paydown		30,795	30,795	30,928	30,864		(68)		(68)		30,795				612	12/01/2033
3138LC-WA-9	FNMA POOL FN AN0640 3.600% 01/01/34		12/01/2019	Paydown		201,185	201,185	201,939	201,555		(370)		(370)		201,185				3,986	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN0765 3.910% 01/25/36		12/01/2019	Paydown		53,231	53,231	55,011	54,758		(1,527)		(1,527)		53,231				1,149	01/25/2036
3138LE-XC-0	FNMA DUS FN AN2474 3.350% 08/01/46		12/01/2019	Paydown		16,256	16,256	16,835	16,742		(486)		(486)		16,256				300	08/01/2046
3138LE-ZQ-7	FNMA DUS FN AN2550 3.420% 08/01/46		12/01/2019	Paydown		18,957	18,957	19,650	19,539		(583)		(583)		18,957				354	08/01/2046
3138LG-PC-4	FNMA POOL FN AN4018 3.890% 01/01/47		12/01/2019	Paydown		12,798	12,798	13,261	13,208		(410)		(410)		12,798				274	01/01/2047
3138LH-A2-0	FNMA DUS FN AN4524 3.920% 11/01/47		12/01/2019	Paydown		22,196	22,196	23,070	22,954		(759)		(759)		22,196				479	11/01/2047
3138NJ-BD-9	FANNIE MAE FN FN0035 3.290% 12/01/32		12/01/2019	Paydown		160,194	160,194	143,774	146,901		13,293		13,293		160,194				2,905	12/01/2032
31393E-TS-8	FANNIE MAE FNR 2003-90 BA 5.500% 09/25/33		12/01/2019	Paydown		2,429,211	2,429,211	2,390,135	2,409,723		19,488		19,488		2,429,211				71,010	09/25/2033
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ 4.000% 11/25/40		12/01/2019	Paydown		2,786,747	2,786,747	2,461,029	2,613,957		172,789		172,789		2,786,747				57,650	11/25/2040
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB 4.000% 12/25/40		12/01/2019	Paydown		2,091,360	2,091,360	1,902,444	2,011,761		79,599		79,599		2,091,360				53,484	12/25/2040

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ 4.000% 11/25/40		12/01/2019	Paydown		1,148,519	1,148,519	1,019,611	1,077,841		70,678		70,678		1,148,519				24,502	11/25/2040
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ 4.000% 12/25/40		12/01/2019	Paydown		507,391	507,391	448,437	475,265		32,126		32,126		507,391				6,396	12/25/2040
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ 4.000% 12/25/40		12/01/2019	Paydown		698,654	698,654	618,096	655,129		43,525		43,525		698,654				10,312	12/25/2040
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		12/01/2019	Paydown		3,668,072	3,668,072	3,251,226	3,435,482		232,590		232,590		3,668,072				93,315	12/25/2040
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ 4.000% 12/25/40		12/01/2019	Paydown		2,660,897	2,660,897	2,358,847	2,495,313		165,584		165,584		2,660,897				65,152	12/25/2040
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920 3.020% 09/15/41		12/01/2019	Paydown		3,417,984	3,417,984	3,481,003	3,468,707		(50,723)		(50,723)		3,417,984				56,197	09/15/2041
38376R-MF-0	GNMA GNR 2015-H29 VI 1.823% 11/20/65		12/01/2019	Paydown				177,042	147,685		(147,685)		(147,685)						15,278	11/20/2065
38376R-RV-0	GNMA GNMA 2016-H07 1.553% 03/20/66		12/01/2019	Paydown				199,135	170,084		(170,084)		(170,084)						15,695	03/20/2066
412493-AG-3	HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA 7.600% 12/15/39		12/16/2019	Various		255,000	255,000	255,000	255,000						255,000				19,380	12/15/2039
485512-KR-7	KANSAS ST TURNPIKE AUTH TURNPI BUILD AMERICA BONDS-SER A-1 6.470% 09/01/31		09/01/2019	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				129,400	09/01/2031
486296-LZ-7	KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE 5.000% 12/15/30		12/16/2019	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				10,000	12/15/2030
490748-AN-0	KENT WA COMB UTILITY SYS REVEN BUILD AMERICA BONDS-TAXABLE-SE 6.120% 12/01/29		12/02/2019	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				153,000	12/01/2029
563039-AK-2	MANHATTAN KS SALES TAX SPL OBL BUILD AMERICA BONDS TAXABLE-DO 6.515% 12/01/26		12/02/2019	Redemption 100.0000		180,000	180,000	181,609	180,828		(828)		(828)		180,000				11,727	12/01/2026
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.797% 03/01/39		02/27/2019	Redemption 100.0000		290,000	290,000	284,578	284,715		5,285		5,285		290,000				272	03/01/2039
590545-SN-0	MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS 6.375% 07/01/33		04/19/2019	Tax Free Exchange		8,768,798	8,780,000	8,801,880	8,770,174		(1,376)		(1,376)		8,768,798				447,780	07/01/2033
59334P-CN-5	MIAMI-DADE CNTY FL TRANSIT SAL BUILD AMERICA BOND-TAXABLE-SER 6.710% 07/01/29		07/01/2019	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				134,200	07/01/2029
59334P-CP-0	MIAMI-DADE CNTY FL TRANSIT SAL 6.910% 07/01/39		07/01/2019	Redemption 100.0000		7,000,000	7,000,000	7,668,010	7,573,129		(573,129)		(573,129)		7,000,000				483,700	07/01/2039
63968A-QH-1	NEBRASKA ST PUBLIC PWR DIST RE BUILD AMERICAN BONDS-GEN-A-TAX 7.399% 01/01/35		01/02/2019	Call 100.0000		4,130,000	4,130,000	4,228,260	4,202,119		(25)		(25)		4,202,094		(72,094)	(72,094)	152,789	01/01/2035
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		12/02/2019	Redemption 100.0000		55,000	55,000	55,000	55,000						55,000				1,912	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34		12/02/2019	Redemption 100.0000		340,000	340,000	340,000	340,000						340,000				12,396	01/01/2034
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33		12/02/2019	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				5,463	01/01/2033
65830T-AH-8	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE 6.700% 01/01/39		01/02/2019	Call 100.0000		1,150,000	1,150,000	1,147,705	1,147,866		(3)		(3)		1,147,863		2,137	2,137	38,525	01/01/2039
65830T-AJ-4	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE 6.700% 01/01/39		01/02/2019	Redemption 100.0000		850,000	850,000	848,304	848,423		1,577		1,577		850,000				28,475	01/01/2039
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29		12/02/2019	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				2,100	03/01/2029
677555-YG-3	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4 6.000% 12/01/20		12/02/2019	Redemption 100.0000		420,000	420,000	420,000	420,000						420,000				19,200	12/01/2020
744434-CW-9	PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE 7.242% 01/01/41		01/02/2019	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				5,432	01/01/2041
75902J-AR-0	REGL PUBLIC TRANSPRTN AUTH AZ BUILD AMERICA BONDS-TAXABLE-SE 6.310% 07/01/22		07/01/2019	Call 100.0000		3,000,000	3,000,000	3,035,430	3,002,327		(2,327)		(2,327)		3,000,000				189,300	07/01/2022
796253-Z6-2	SAN ANTONIO TX ELEC & GAS REVE TXBL 4.077% 02/01/29		09/25/2019	Call 119.0380		8,332,660	7,000,000	7,000,000	7,000,000						7,000,000				1,661,651	02/01/2029

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
796253-Z7-0	SAN ANTONIO TX ELEC & GAS REVE TXBL 4.127% 02/01/30		09/26/2019	Call 121.3560		8,185,462	6,745,000	6,847,673	6,824,352		(4,345)		(4,345)		6,820,007		(75,007)	(75,007)	1,761,357	02/01/2030
849007-AL-3	SPOKANE CNTY WA WSTWTR SYS REV BUILD AMERICA BONDS 6.474% 12/01/29		06/03/2019	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				129,480	12/01/2029
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I 5.392% 07/01/50		07/01/2019	Redemption 100.0000		68,919	68,919	68,667	68,699		219		219		68,919				2,798	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II 5.442% 07/01/50		07/01/2019	Redemption 100.0000		50,000	50,000	47,635	47,911		2,089		2,089		50,000				2,041	07/01/2050
92818M-D7-2	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS 5.690% 11/01/30		06/10/2019	Tax Free Exchange		835,000	835,000	835,000	835,000						835,000				28,903	11/01/2030
947628-BA-0	WEBER BASIN UT WTR CONSERVANCY BUILD AMERICA BONDS-TXBL-SER B 6.600% 10/01/34		10/01/2019	Call 100.0000		7,650,000	7,650,000	7,734,380	7,712,075		(1,183)		(1,183)		7,710,892		(60,892)	(60,892)	504,900	10/01/2034
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		12/02/2019	Redemption 100.0000		230,000	230,000	230,000	230,000						230,000				7,359	12/01/2038
3199999. Subtotal - Bonds - U.S. Special Revenues						844,578,113	841,816,193	838,569,016	840,337,826		1,470,165		1,470,165		841,807,995		(3,004)	(3,004)	30,146,949	XXX
000366-AA-2	APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU 3.967% 05/16/42		07/31/2019	DEFAULT ATHENE BROKER		1,146,160	1,135,013	1,135,007	1,135,921		(217)		(217)		1,135,704		10,457	10,457	28,141	05/16/2042
000366-AA-2	APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU 3.967% 05/16/42		07/16/2019	Paydown		593,017	593,017	593,014	593,491		(474)		(474)		593,017				6,873	05/16/2042
001192-AM-5	SOUTHERN CO GAS CAPITAL AGL CAPITAL CORP 3.250% 06/15/26		06/11/2019	DEFAULT ATHENE BROKER		998,440	1,000,000	995,980	996,919		165		165		997,084		1,356	1,356	16,069	06/15/2026
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 5.740% 01/15/28		07/15/2019	Redemption 100.0000		620,525	620,525	649,442	634,867		(14,342)		(14,342)		620,525				26,822	01/15/2028
00192J-AD-8	APS RESCURITIZATION TRUST APS RESECURITIZATION TRUST 2.192% 09/30/55		12/25/2019	Paydown		865,720	566,432	345,523	275,337		590,383		590,383		865,720				86,730	09/30/2055
00432C-DK-4	Access Group Inc 2007-A Class B 2.460% 02/25/37		11/25/2019	Paydown		1,203,023	1,203,023	1,019,562	1,055,081		147,942		147,942		1,203,023				23,180	02/25/2037
00440E-AM-9	CHUBB INA HOLDINGS INC CB 5.9 06/15/19 5.900% 06/15/19		06/15/2019	Maturity		3,000,000	3,000,000	2,971,380	2,998,302		1,698		1,698		3,000,000				88,500	06/15/2019
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS A 4.810% 11/15/48		12/15/2019	Paydown		38,020	38,020	38,019	38,019		1		1		38,020				1,040	11/15/2048
006346-AV-2	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS C 7.356% 11/15/48		10/01/2019	DEFAULT ATHENE BROKER		1,060,000	1,000,000	999,977	999,977		2		2		999,979		60,021	60,021	58,848	11/15/2048
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 2.412% 11/25/35		12/26/2019	Paydown		368,457	368,457	308,466	314,594		53,863		53,863		368,457				7,079	11/25/2035
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 3.848% 02/01/56		12/01/2019	Paydown		925,080	1,053,894	752,973	752,185		172,895		172,895		925,080				21,692	02/01/2056
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1 2.692% 09/25/34		12/26/2019	Paydown		627,315	627,315	416,713	553,204		74,111		74,111		627,315				11,941	09/25/2034
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		12/31/2019	Redemption 100.0000		1,145,725	1,145,725	1,145,725	1,145,725						1,145,725				42,459	06/30/2033
012725-AA-5	ALBEMARLE CORP ALB 4 1/2 12/15/20 4.500% 12/15/20		12/23/2019	Call 102.5221		14,117,293	13,770,000	14,220,074	13,891,166		(68,058)		(68,058)		13,823,108		(53,108)	(53,108)	980,713	12/15/2020
013817-AJ-0	ARCONIC INC ARNC 5.9 02/01/27 5.900% 02/01/27		11/08/2019	ROBERT W. BAIRD		5,581,250	5,000,000	4,944,400	4,965,513		2,962		2,962		4,968,474		612,776	612,776	378,583	02/01/2027
013817-AV-3	ARCONIC INC ARNC 5.4 04/15/21 5.400% 04/15/21		11/08/2019	ROBERT W. BAIRD		11,654,825	11,336,000	11,417,071	11,356,998		(8,533)		(8,533)		11,348,466		306,359	306,359	659,755	04/15/2021
015271-AC-3	ALEXANDRIA REAL ESTATE E ARE 4.6 04/01/22 4.600% 04/01/22		07/17/2019	Call 106.1210		21,224,200	20,000,000	20,101,720	20,035,899		(6,138)		(6,138)		20,029,761		(29,761)	(29,761)	1,955,089	04/01/2022
016900-AC-6	ALLEGHENY LUDLUM LLC ATI 6.95 12/15/25 6.950% 12/15/25		11/19/2019	BANK OF AMERICA		1,784,640	1,716,000	1,824,674	1,779,107		(6,636)		(6,636)		1,772,471		12,169	12,169	111,311	12/15/2025
01741R-AF-9	ALLEGHENY TECHNOLOGIES ATI 5 7/8 08/15/23 7.875% 08/15/23		11/19/2019	BANK OF AMERICA		5,475,000	5,000,000	4,999,550	5,493,417		(85,713)		(85,713)		5,407,704		67,296	67,296	498,750	08/15/2023
018522-C#-7	ALLETE INC 8.170% 01/15/19		01/15/2019	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				204,250	01/15/2019
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5 6.000% 07/25/37		12/01/2019	Paydown		1,261,848	1,343,347	1,052,286	985,648		276,200		276,200		1,261,848				46,520	07/25/2037

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35		12/31/2019	Redemption 100.0000		174,737	174,737	201,313	198,012		(23,275)		(23,275)		174,737				7,445	06/30/2035
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36		12/01/2019	Paydown		79,375	90,745	65,336	61,421		17,955		17,955		79,375				2,865	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 3.808% 07/25/36		12/25/2019	Paydown				77,045	27,070		(27,070)		(27,070)						9,412	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36		12/01/2019	Paydown		149,019	164,009	126,110	129,601		19,419		19,419		149,019				5,286	08/25/2036
02147R-AJ-9	COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9 6.000% 08/25/36		12/01/2019	Paydown		190,473	209,632	183,281	185,647		4,825		4,825		190,473				6,757	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		12/01/2019	Paydown		98,136	115,927	74,176	63,575		34,562		34,562		98,136				4,095	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 4.008% 03/25/37		12/25/2019	Paydown				8,356	7,928	4,157	(12,085)		(7,928)						912	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9 6.000% 04/25/37		12/01/2019	Paydown		483,199	809,821	591,847	422,898		60,301		60,301		483,199				30,305	04/25/2037
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31 5.500% 04/25/37		12/01/2019	Paydown		88,335	106,339	86,733	84,033		4,302		4,302		88,335				3,248	04/25/2037
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST 2.022% 08/25/37		12/26/2019	Paydown		264,120	282,433	255,116	282,433		(18,313)		(18,313)		264,120				4,006	08/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17 6.250% 09/25/37		12/01/2019	Paydown		291,001	360,791	305,960	257,169		33,832		33,832		291,001				16,928	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13 5.750% 07/25/37		12/01/2019	Paydown		425,758	519,367	403,239	322,377		103,381		103,381		425,758				17,332	07/25/2037
02153L-AA-2	ALTERRA FINANCE LLC MKL 6 1/4 09/30/20 6.250% 09/30/20		09/23/2019	Call 103.8700		7,790,250	7,500,000	7,499,925	7,499,997		1		1		7,499,998		2	2	749,885	09/30/2020
023135-BC-9	AMAZON.COM INC AMAZON COM INC 3.150% 08/22/27		06/25/2019	DEFAULT ATHENE BROKER		3,146,310	3,000,000	2,994,998	2,995,350		231		231		2,995,581		150,729	150,729	80,063	08/22/2027
02376*-AA-0	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE 4.140% 06/15/27		12/15/2019	Redemption 100.0000		662,249	662,249	662,249	662,249						662,249				20,563	06/15/2027
023767-AA-4	AMERICAN AIRLINES AAL 5 1/4 01/31/21 5.250% 01/31/21		07/31/2019	Redemption 100.0000		506,278	506,278	506,278	506,278						506,278				19,926	01/31/2021
023770-AA-8	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27 3.375% 05/01/27		11/01/2019	Redemption 100.0000		1,011,433	1,011,433	1,011,433	1,011,433						1,011,433				25,596	05/01/2027
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27 4.000% 09/22/27		09/22/2019	Redemption 100.0000		1,184,340	1,184,340	1,184,340	1,184,340						1,184,340				35,530	09/22/2027
02377C-AA-2	AMER AIRLINE 17-2 A PTT AAL 3.6 10/15/29 3.600% 10/15/29		10/15/2019	Redemption 100.0000		541,226	541,226	541,226	541,226						541,226				14,613	10/15/2029
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23		10/15/2019	Redemption 100.0000		1,051,818	1,051,818	1,051,818	1,051,818						1,051,818				40,863	10/15/2023
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29		08/15/2019	Redemption 100.0000		190,000	190,000	190,000	190,000						190,000				3,800	02/15/2029
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		08/15/2019	Redemption 100.0000		1,006,296	1,006,296	1,006,296	1,006,296						1,006,296				39,095	08/15/2023
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1 3.924% 06/25/45		12/01/2019	Paydown		334,629	334,629	303,207	337,926		(3,298)		(3,298)		334,629				8,016	06/25/2045
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C 5.908% 09/25/35		12/01/2019	Paydown		286,258	286,258	221,268	223,713		62,545		62,545		286,258				6,117	09/25/2035
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC 2.842% 12/25/33		03/25/2019	Paydown		763,411	763,411	695,658	722,623		40,788		40,788		763,411				6,630	12/25/2033
03076C-AD-8	AMERIPRISE FINANCIAL INC AMP 7.3 06/28/19 7.300% 06/28/19		06/28/2019	Maturity		4,000,000	4,000,000	3,998,840	3,999,943		57		57		4,000,000				146,000	06/28/2019
03078A-AA-6	AmeriHome GMSR Issuer Trust SERIES 2018GT1 CLASS A 5.713% 08/25/25		11/05/2019	Paydown		3,500,000	3,500,000	3,499,924	3,490,945		9,055		9,055		3,500,000				172,739	08/25/2025
031100-J#-8	AMETEK, INC 6.300% 12/18/19		12/18/2019	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				567,000	12/18/2019
032095-AB-7	AMPHENOL CORP APH 4 02/01/22 4.000% 02/01/22		01/08/2019	BARCLAYS CAPITAL GROUP		31,628,963	31,300,000	32,111,245	31,586,852		(2,408)		(2,408)		31,584,445		44,518	44,518	552,967	02/01/2022

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
032479-AD-9	ANADARKO FINANCE CO 7.500% 05/01/31		09/18/2019	Tax Free Exchange		3,368,451	2,638,000	3,589,421	3,402,339		(33,888)		(33,888)		3,368,451				176,856	05/01/2031
032511-AY-3	ANADARKO PETROLEUM CORP APC 6.45 09/15/36 6.450% 09/15/36		09/18/2019	Tax Free Exchange		11,532,058	10,000,000	11,882,800	11,571,997		(39,939)		(39,939)		11,532,058				650,375	09/15/2036
032511-BJ-5	ANADARKO PETROLEUM CORP APC 3.45 07/15/24 3.450% 07/15/24		09/18/2019	Tax Free Exchange		7,625,147	8,000,000	7,395,680	7,577,470		47,678		47,678		7,625,147				332,300	07/15/2024
032511-BK-2	ANADARKO PETROLEUM CORP APC 4 1/2 07/15/44 4.500% 07/15/44		09/18/2019	Tax Free Exchange		14,957,685	15,000,000	14,952,749	14,957,030		654		654		14,957,685				808,125	07/15/2044
03350W-AC-3	ANDEAVOR LOGIS LP/CORP ANDX 4 1/4 12/01/27 4.250% 12/01/27		09/23/2019	Tax Free Exchange		23,931,515	24,000,000	23,921,200	23,926,681		4,834		4,834		23,931,515				851,333	12/01/2027
03523T-BH-0	ANHEUSER-BUSCH INBEV WOR ABIBB 6 7/8 11/15/19 6.875% 11/15/19		11/15/2019	Maturity		10,000,000	10,000,000	9,967,227	9,995,937		4,063		4,063		10,000,000				687,500	11/15/2019
037411-AR-6	APACHE CORP APA 6 01/15/37 6.000% 01/15/37		06/21/2019	DEFAULT ATHENE BROKER		1,267,535	1,112,000	1,319,188	1,311,250		(3,426)		(3,426)		1,307,825		(40,289)	(40,289)	66,720	01/15/2037
037411-BD-6	APACHE CORP APA 2 5/8 01/15/23 2.625% 01/15/23		12/19/2019	DEFAULT ATHENE BROKER		4,717,672	4,700,000	4,607,878	4,640,823		13,654		13,654		4,654,477		63,195	63,195	177,523	01/15/2023
03766K-AA-1	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 4.875% 03/17/36		06/15/2019	Paydown		2,277,672	2,277,672	2,245,204	2,278,697		(1,025)		(1,025)		2,277,672				54,535	03/17/2036
03766K-AB-9	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 6.500% 03/17/36		06/15/2019	Paydown		455,534	455,534	446,268	455,459		76		76		455,534				14,543	03/17/2036
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		06/05/2019	Paydown		14,812,500	14,812,500	14,791,130	14,798,658		13,842		13,842		14,812,500				316,765	09/05/2044
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		06/05/2019	Redemption 100.0000		1,086,250	1,086,250	1,059,645	1,065,908		20,342		20,342		1,086,250				23,229	09/05/2044
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC 4.969% 10/30/45		07/31/2019	DEFAULT ATHENE BROKER		3,808,158	3,712,500	3,712,500	3,712,500						3,712,500		95,658	95,658	138,356	10/30/2045
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC 4.969% 10/30/45		07/30/2019	Paydown		28,929	28,929	28,929	28,929						28,929				719	10/30/2045
04015W-AJ-3	ARES CLO LTD ARES 2016-39A C 4.753% 07/18/28		04/18/2019	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				216,806	07/18/2028
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50		12/15/2019	Paydown		460,112	460,112	553,482	548,510		(88,398)		(88,398)		460,112				19,152	06/15/2050
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50 5.343% 12/01/50		12/01/2019	Redemption 100.0000		170,788	170,788	161,104	162,438		8,350		8,350		170,788				6,923	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51 6.158% 12/01/51		12/01/2019	Redemption 100.0000		45,886	45,886	48,940	48,571		(2,686)		(2,686)		45,886				2,129	12/01/2051
049560-AJ-4	ATMOS ENERGY CORP ATO 8 1/2 03/15/19 8.500% 03/15/19		03/15/2019	Maturity		1,000,000	1,000,000	998,130	999,943		57		57		1,000,000				42,500	03/15/2019
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34 5.820% 07/15/34		07/15/2019	Redemption 100.0000		248,304	248,304	248,304	248,304						248,304				11,781	07/15/2034
05364C-AJ-1	AVERY AVERY 2015-7A C 4.936% 01/15/28		06/27/2019	Redemption 100.0000		10,000,000	10,000,000	9,856,000	9,908,182		91,818		91,818		10,000,000				281,083	01/15/2028
05377R-CP-7	AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR FUNDING 4.830% 11/20/22		07/31/2019	DEFAULT ATHENE BROKER		3,309,829	3,229,583	3,228,215	3,232,937		(1,126)		(1,126)		3,231,812		78,018	78,018	95,760	11/20/2022
05377R-CS-1	AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR 4.150% 09/20/23		07/31/2019	DEFAULT ATHENE BROKER		3,340,207	3,273,333	3,272,266	3,272,621		(267)		(267)		3,272,354		67,853	67,853	83,393	09/20/2023
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC BALN 6 3/8 06/01/19 6.375% 06/01/19		06/01/2019	Maturity		10,000,000	10,000,000	10,123,500	10,006,698		(6,698)		(6,698)		10,000,000				318,750	06/01/2019
05525B-AL-4	BANC OF AMERICA MERRILL LYNCH 2013-WBRK CLASS D 144A 3.534% 03/10/25		10/18/2019	DEFAULT ATHENE BROKER		6,026,679	6,135,000	5,689,254	5,875,474		28,639		28,639		5,904,114		122,565	122,565	196,170	03/10/2025
05525B-AN-0	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK E 144A 3.534% 03/10/37		10/18/2019	DEFAULT ATHENE BROKER		6,471,445	7,000,000	5,996,758	6,338,399		69,614		69,614		6,408,013		63,432	63,432	223,829	03/10/2037
05526D-AR-6	BAT CAPITAL CORP BASIC 2.297% 08/14/20		09/16/2019	Redemption 100.2870		1,002,870	1,000,000	979,344	980,566		22,305		22,305		1,002,870				25,012	08/14/2020
05526D-BD-6	BAT CAPITAL CORP BASIC 4.390% 08/15/37		12/10/2019	DEFAULT ATHENE BROKER		11,330,900	11,300,000	11,341,814	11,341,620		(1,389)		(1,389)		11,340,231		(9,331)	(9,331)	654,537	08/15/2037
05531U-AD-2	BCAP LLC TRUST BCAP LLC TRUST 6.000% 02/26/37		12/01/2019	Paydown		434,801	554,905	441,843	430,250		4,551		4,551		434,801				18,952	02/26/2037

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 6.000% 07/28/37		12/01/2019	Paydown		306,920	449,764	363,570	369,080		(62,160)		(62,160)		306,920				18,604	07/28/2037
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge 4.420% 10/26/35		12/01/2019	Paydown		874,160	874,160	794,939	824,627		49,532		49,532		874,160				21,656	10/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 4.261% 08/26/35		12/01/2019	Paydown		435,649	448,357	376,908	385,835		49,814		49,814		435,649				11,582	08/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE 4.050% 10/26/35		12/01/2019	Paydown		1,161,463	1,161,463	1,051,124	1,075,477		85,987		85,987		1,161,463				28,756	10/26/2035
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST 6.100% 04/28/37		12/01/2019	Paydown		872,521	872,521	869,249	868,990		3,530		3,530		872,521				29,235	04/28/2037
05532V-BB-2	BCAP LLC TRUST BCAP LLC TRUST 2.392% 08/26/37		12/25/2019	Paydown		769,164	769,164	579,757	584,488		184,676		184,676		769,164				14,756	08/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 4.359% 07/26/36		12/01/2019	Paydown		550,239	604,352	476,775	485,721		64,518		64,518		550,239				16,860	07/26/2036
05537L-AA-2	BCAP BCAP 2011-RR10 1A1 5.000% 03/26/37		12/01/2019	Paydown		242,530	242,530	243,440	242,940		(410)		(410)		242,530				6,851	03/26/2037
05539B-AY-0	BCAP LLC TRUST 3.618% 07/26/37		12/01/2019	Paydown		1,423,170	1,423,170	1,335,112	1,422,436		735		735		1,423,170				28,547	07/26/2037
05540X-AJ-2	BCAP LLC TRUST 3.551% 04/26/37		08/01/2019	Paydown		1,110,834	1,110,834	1,034,464	1,106,515		4,318		4,318		1,110,834				11,140	04/26/2037
05540X-AT-0	BCAP LLC TRUST 3.612% 07/26/37		12/01/2019	Paydown		2,213,844	2,213,844	2,110,762	2,211,468		2,376		2,376		2,213,844				43,899	07/26/2037
05577@-AG-5	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		08/26/2019	Redemption 100.0000		222,979	222,979	222,979	222,979						222,979				10,954	02/26/2021
05577@-AH-3	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		08/26/2019	Redemption 100.0000		214,605	214,605	214,605	214,605						214,605				10,542	02/26/2021
05577@-AJ-9	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		08/26/2019	Redemption 100.0000		68,580	68,580	68,580	68,580						68,580				3,317	02/26/2021
05577@-AK-6	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		08/26/2019	Redemption 100.0000		67,026	67,026	67,026	67,026						67,026				3,293	02/26/2021
05577@-AM-2	BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21		08/26/2019	Redemption 100.0000		29,085	29,085	29,085	29,085						29,085				1,388	02/26/2021
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN 6.226% 01/01/56		12/01/2019	Paydown		522,430	522,430	332,886	299,684		222,747		222,747		522,430				9,350	01/01/2056
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 2.345% 05/20/35		12/20/2019	Paydown		203,308	239,600	163,826	212,572		(9,263)		(9,263)		203,308				3,781	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 5.500% 06/25/37		12/01/2019	Paydown		124,216	193,030	150,163	137,044		(12,828)		(12,828)		124,216				7,210	06/25/2037
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3 6.000% 07/25/46		12/01/2019	Paydown		150,780	186,792	154,103	155,698		(4,918)		(4,918)		150,780				6,605	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36		12/01/2019	Paydown		264,783	278,834	250,602	254,805		9,978		9,978		264,783				10,372	01/25/2036
059497-BA-4	BANK OF AMERICA COMM MTG INC BANC OF AMERICA COMM MTGE TR 5.482% 01/15/49		11/01/2019	Paydown		731,229	731,229	728,861	731,229						731,229				36,910	01/15/2049
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7 4.657% 06/25/35		12/01/2019	Paydown		1,384,843	1,391,212	1,006,020	1,183,981		200,862		200,862		1,384,843				40,019	06/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 4.066% 01/25/36		12/01/2019	Paydown		46,336	47,240	37,152	44,248		2,088		2,088		46,336				1,120	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 5.500% 01/25/36		12/01/2019	Paydown		59,856	64,472	57,325	56,115		3,741		3,741		59,856				1,888	01/25/2036
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP 5.847% 07/01/55		12/01/2019	Paydown		73,737	100,181	79,851	85,000		(11,263)		(11,263)		73,737				2,810	07/01/2055
05951G-AC-6	BANC AMERICA FUNDING CORP 1.922% 03/25/37		12/26/2019	Paydown		503,314	555,667	384,105	388,704		114,610		114,610		503,314				7,617	03/25/2037
059522-BE-1	BANC OF AMERICA FUNDIING CORP BANC OF AMERICA FUNDING CORP 4.122% 05/20/36		12/01/2019	Paydown		273,032	283,594	280,742	281,132		(8,100)		(8,100)		273,032				6,266	05/20/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 4.922% 09/25/37		12/01/2019	Paydown		797,793	1,218,472	941,757	831,303		(33,510)		(33,510)		797,793				39,901	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 5.850% 05/25/37		12/01/2019	Paydown		155,825	188,992	154,154	160,654		(4,829)		(4,829)		155,825				6,612	05/25/2037

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		12/01/2019	Paydown		1,102,075	1,489,827	1,154,616	1,240,524		(138,449)		(138,449)		1,102,075				44,551	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING BACF 14 -R7 2.491% 09/26/36		12/26/2019	Paydown			136,947	80,628	93,728		(93,728)		(93,728)						7,507	09/26/2036
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A 4.000% 10/01/31		10/01/2019	Redemption 100.0000		445,680	445,680	445,680	445,680						445,680				17,827	10/01/2031
07386H-XN-6	BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST 2.312% 11/25/35		12/26/2019	Paydown		1,887,113	1,892,337	1,735,150	1,731,931		155,183		155,183		1,887,113				30,497	11/25/2035
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.899% 01/25/36		12/01/2019	Paydown		451,362	477,242	383,869	361,129		90,233		90,233		451,362				11,926	01/25/2036
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.953% 12/25/46		12/01/2019	Paydown		1,570,945	1,081,622	759,163	692,335		878,609		878,609		1,570,945				41,679	12/25/2046
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 3.037% 01/25/35		12/26/2019	Paydown		437,809	437,809	340,735	391,378		46,431		46,431		437,809				8,303	01/25/2035
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE 4.181% 08/25/35		12/01/2019	Paydown		232,419	247,160	223,058	215,989		16,430		16,430		232,419				5,008	08/25/2035
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1 3.826% 09/25/47		12/01/2019	Paydown		717,220	846,795	581,071	511,275		205,945		205,945		717,220				16,888	09/25/2047
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING 1.992% 09/25/46		12/26/2019	Paydown		845,449	908,056	742,619	673,287		172,162		172,162		845,449				12,400	09/25/2046
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25 5.030% 12/15/25		12/15/2019	Redemption 100.0000		459,540	459,540	453,796	457,066		2,475		2,475		459,540				17,406	12/15/2025
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35 5.300% 12/15/35		12/15/2019	Paydown		61,812	61,812	67,130	66,485		(4,673)		(4,673)		61,812				2,469	12/15/2035
081437-AF-2	BEMIS COMPANY INC BMS 6.8 08/01/19 6.800% 08/01/19		06/13/2019	Tax Free Exchange		1,499,917	1,500,000	1,495,365	1,499,638		279		279		1,499,917				127,300	08/01/2019
081437-AH-8	BEMIS COMPANY INC BMS 4 1/2 10/15/21 4.500% 10/15/21		06/13/2019	Tax Free Exchange		16,333,393	16,245,000	16,576,937	16,351,701		(18,308)		(18,308)		16,333,393				617,310	10/15/2021
081437-AJ-4	BEMIS COMPANY INC BMS 3.1 09/15/26 3.100% 09/15/26		06/13/2019	Tax Free Exchange		11,989,671	12,000,000	11,986,230	11,989,103		568		568		11,989,671				379,867	09/15/2026
084423-AQ-5	BERKLEY (WR) CORPORATION WRB 7 3/8 09/15/19 7.375% 09/15/19		09/15/2019	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				737,500	09/15/2019
092113-AG-4	BLACK HILLS CORP BKH 5 7/8 07/15/20 5.875% 07/15/20		10/28/2019	Call 102.6820		15,535,787	15,130,000	15,917,586	15,283,780		(81,084)		(81,084)		15,202,696		(72,696)	(72,696)	1,546,526	07/15/2020
09256B-AB-3	BLACKSTONE HOLDINGS FINA BX 5 7/8 03/15/21 5.875% 03/15/21		09/10/2019	Call 105.6130		25,347,120	24,000,000	23,972,610	23,995,058		1,439		1,439		23,996,497		3,503	3,503	2,737,537	03/15/2021
097023-AW-5	BOEING CO BA 6 03/15/19 6.000% 03/15/19		03/15/2019	Maturity		7,000,000	7,000,000	6,961,820	6,998,971		1,029		1,029		7,000,000				210,000	03/15/2019
10510K-AA-5	BRAMBLES USA INC BXBAU 5.35 04/01/20 5.350% 04/01/20		07/05/2019	Call 100.0000		900,000	900,000	974,016	913,164		(5,307)		(5,307)		907,857		(7,857)	(7,857)	24,075	04/01/2020
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT 6.540% 06/30/24		12/30/2019	Redemption 100.0000		458,333	458,333	458,333	458,333						458,333				22,481	06/30/2024
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27 3.700% 06/22/27		12/10/2019	DEFAULT ATHENE BROKER		3,966,632	4,000,000	3,946,531	3,949,965		4,791		4,791		3,954,756		11,876	11,876	143,067	06/22/2027
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		12/20/2019	Redemption 100.0000		601,866	601,866	601,866	601,866						601,866				16,404	09/20/2031
11134L-AR-0	BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28 3.500% 01/15/28		12/10/2019	DEFAULT ATHENE BROKER		994,903	1,000,000	999,576	999,739		24		24		999,763		(4,860)	(4,860)	49,097	01/15/2028
118230-AJ-0	BUCKEYE PARTNERS LP BPL 4 7/8 02/01/21 4.875% 02/01/21		11/07/2019	Various		8,530,313	8,425,000	8,613,923	8,474,978		(23,197)		(23,197)		8,451,781		78,531	78,531	525,948	02/01/2021
118230-AK-7	BUCKEYE PARTNERS LP BPL 4.15 07/01/23 4.150% 07/01/23		11/07/2019	ROBERT W. BAIRD		10,000,000	10,000,000	9,892,900	9,944,790		9,793		9,793		9,954,584		45,416	45,416	566,014	07/01/2023
118230-AN-1	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP 4.350% 10/15/24		10/22/2019	DEFAULT ATHENE BROKER		3,002,850	3,000,000	2,955,990	2,967,807		4,030		4,030		2,971,837		31,013	31,013	133,763	10/15/2024
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33		12/15/2019	Paydown		2,064,414	2,064,414	2,064,378	2,064,409		5		5		2,064,414				61,424	02/15/2033
123262-AQ-0	Business Jet Securities, LLC BUSINESS JET SECURITIES LLC 6.048% 02/15/33		12/15/2019	Paydown		183,851	183,851	183,850	183,853		(2)		(2)		183,851				7,758	02/15/2033

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		12/15/2019	Paydown		1,914,558	1,914,558	1,914,525	1,914,556		2		2		1,914,558				44,733	06/15/2033
12508E-AD-3	CDK GLOBAL INC CDK 4 1/2 10/15/24 4.500% 10/15/24		02/15/2019	BANK OF AMERICA		20,100,000	20,000,000	20,157,500	20,103,280		(2,222)		(2,222)		20,101,057		(1,057)	(1,057)	347,222	10/15/2024
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 6.000% 04/25/37		12/01/2019	Paydown		396,476	520,937	439,003	399,149		(2,673)		(2,673)		396,476				17,679	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 6.000% 04/25/37		12/01/2019	Paydown		429,521	564,355	458,912	416,741		12,780		12,780		429,521				19,152	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 6.250% 09/25/36		12/01/2019	Paydown		578,776	821,466	671,655	579,967		(1,192)		(1,192)		578,776				25,677	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 6.250% 10/25/36		12/01/2019	Paydown		183,731	368,384	299,954	257,453		(73,721)		(73,721)		183,731				11,746	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 6.250% 09/25/37		12/01/2019	Paydown		148,225	156,504	136,789	126,279		21,946		21,946		148,225				5,475	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 6.000% 08/25/37		12/01/2019	Paydown		362,101	480,794	418,718	361,028		1,073		1,073		362,101				15,244	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 6.000% 01/25/38		11/01/2019	Paydown		244,320	269,174	238,796	204,672		39,647		39,647		244,320				8,808	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37		12/01/2019	Paydown		687,866	742,303	676,571	604,577		83,289		83,289		687,866				26,299	08/25/2037
125509-AZ-2	CIGNA CORP CI 7 7/8 05/15/27 7.875% 05/15/27		10/11/2019	Tax Free Exchange		623,372	630,000	618,975	622,892		480		480		623,372				45,557	05/15/2027
125509-BH-1	CIGNA CORP CI 6.15 11/15/36 6.150% 11/15/36		10/11/2019	Tax Free Exchange		17,144,389	16,130,000	17,405,168	17,172,109		(27,720)		(27,720)		17,144,389				914,437	11/15/2036
125509-BS-7	CIGNA CORP CI 4 02/15/22 4.000% 02/15/22		10/11/2019	Tax Free Exchange		9,250,000	9,250,000	9,250,000	9,250,000						9,250,000				436,806	02/15/2022
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC 3.290% 06/18/29		12/18/2019	Paydown		320,865	320,865	299,031	308,065		12,800		12,800		320,865				4,968	06/18/2029
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC 3.380% 10/18/29		12/18/2019	Paydown		345,670	345,670	324,161	333,015		12,656		12,656		345,670				6,119	10/18/2029
12563L-AA-5	CLIF FUNDING LLC CLIF FUNDING LLC 4.210% 02/18/41		05/18/2019	Paydown		705,068	705,068	704,996	715,547		(10,479)		(10,479)		705,068				11,930	02/18/2041
12563L-AE-7	CLIF FUNDING LLC CLI FUNDING LLC 3.620% 05/18/42		12/18/2019	Paydown		209,070	191,525	191,503	191,814		17,256		17,256		209,070				4,077	05/18/2042
12564A-AA-8	CLI Funding LLC SERIES 20181H CLASS A 6.020% 08/19/43		12/19/2019	Paydown		2,367,057	2,367,057	2,366,855	2,366,855		202		202		2,367,057				97,956	08/19/2043
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 5.750% 04/25/37		12/01/2019	Paydown		489,577	565,595	438,164	437,825		51,752		51,752		489,577				19,822	04/25/2037
12593V-AJ-8	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA C 4.276% 11/15/37		10/18/2019	Call 100.0000		30,000,000	30,000,000	30,277,740	30,189,499		(26,608)		(26,608)		30,162,891		(162,891)	(162,891)	5,377,126	11/15/2037
12593V-AL-3	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA D 4.276% 11/15/37		10/18/2019	Call 100.0000		9,000,000	9,000,000	8,905,581	8,926,041		5,323		5,323		8,931,365		68,635	68,635	1,613,138	11/15/2037
126192-AK-9	COMM MORTGAGE TRUST COMM 2012-LC4 D 5.539% 03/10/22		04/05/2019	Various		8,800,000	10,000,000	8,972,800	8,972,800		76,687		76,687		9,049,487		(249,487)	(249,487)	198,474	03/10/2022
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 2.017% 11/15/45		12/01/2019	Paydown				155,966	59,463		(59,463)		(59,463)						11,938	11/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.852% 10/15/45		12/01/2019	Paydown				1,022,678	411,784		(411,784)		(411,784)						127,540	10/15/2045
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA 1.345% 03/10/46		12/01/2019	Paydown				722,878	317,958		(317,958)		(317,958)						78,414	03/10/2046
12625F-AY-2	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 C 4.064% 03/10/46		05/15/2019	GOLDMAN SACHS & CO.		10,950,880	11,115,000	10,651,584	10,842,642		19,355		19,355		10,861,997		88,883	88,883	209,640	03/10/2046
12625U-AG-8	COMM MORTGAGE TRUST COMM 2013-CR9 C 4.397% 07/10/45		12/20/2019	Various		19,005,586	20,000,000	18,496,484	19,213,937		111,204		111,204		19,325,141		(319,555)	(319,555)	697,890	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.148% 07/10/45		12/01/2019	Paydown				219,523	51,888		(51,888)		(51,888)						16,801	07/10/2045
12634N-AZ-1	CSAIL COMMERCIAL MTG TRUST CSAIL 2015-C2 C 4.203% 06/15/57		05/15/2019	MORGAN STANLEY		14,120,508	15,000,000	14,311,800	14,311,800		31,007		31,007		14,342,807		(222,299)	(222,299)	293,418	06/15/2057

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		12/01/2019	Paydown		217,236	217,270	179,067	195,054		22,181		22,181		217,236				7,203	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 5.500% 04/25/37		12/01/2019	Paydown		1,114,213	1,341,774	1,120,381	1,207,857		(93,644)		(93,644)		1,114,213				49,461	04/25/2037
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust 5.500% 10/26/35		12/01/2019	Paydown		2	61,473	48,564	49,535		(49,533)		(49,533)		2				2,980	10/26/2035
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST 4.270% 07/26/49		12/01/2019	Paydown		883,021	883,121	715,880	752,216		130,806		130,806		883,021				21,699	07/26/2049
12643G-AQ-5	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 4.144% 10/26/36		12/01/2019	Paydown		209,818	209,818	163,920	191,495		18,323		18,323		209,818				8,787	10/26/2036
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST 4.096% 12/01/55		12/01/2019	Paydown		479,416	515,227	338,359	371,160		108,256		108,256		479,416				11,599	12/01/2055
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL 4.055% 07/28/36		12/01/2019	Paydown		559,750	605,561	408,754	397,948		161,802		161,802		559,750				13,694	07/28/2036
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.868% 02/27/37		12/01/2019	Paydown			160,088	109,861	121,134		(121,134)		(121,134)						5,340	02/27/2037
12646P-AE-9	CREDIT SUISSE MTGE TRUST 3.744% 05/28/36		12/01/2019	Paydown		904,780	891,095	711,205	758,565		146,215		146,215		904,780				24,699	05/28/2036
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.777% 03/27/36		12/01/2019	Paydown		648,970	687,886	512,475	545,518		103,452		103,452		648,970				14,009	03/27/2036
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST 3.885% 10/27/36		12/01/2019	Paydown		596,933	638,827	531,425	523,598		73,335		73,335		596,933				11,167	10/27/2036
126650-BS-8	CVS HEALTH CORP 144A 7.507% 01/10/32		12/10/2019	Redemption 99.8036		4,853	4,863	4,863	4,863		(10)		(10)		4,853				258	01/10/2032
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR 2.842% 03/25/33		12/26/2019	Paydown		290,533	290,533	257,848	293,090		(2,557)		(2,557)		290,533				5,370	03/25/2033
12667F-2R-5	COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2 5.500% 03/25/35		12/01/2019	Paydown		83,076	85,055	65,291	57,262		25,815		25,815		83,076				2,486	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 3.676% 12/25/34		12/01/2019	Paydown		9,227	9,227	8,673	9,451		(224)		(224)		9,227				202	12/25/2034
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		12/01/2019	Paydown		342,011	375,146	347,735	355,836		(13,825)		(13,825)		342,011				11,851	03/01/2036
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		12/01/2019	Paydown		211,849	251,861	195,973	192,307		19,542		19,542		211,849				6,715	10/25/2035
12668A-Q2-4	COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3 5.500% 12/25/35		12/01/2019	Paydown		603,782	687,475	533,817	530,494		73,288		73,288		603,782				23,201	12/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36		12/01/2019	Paydown		26,327	28,219	24,127	22,260		4,067		4,067		26,327				888	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2 5.750% 05/25/36		12/01/2019	Paydown		250,116	407,096	313,418	231,162		18,954		18,954		250,116				13,652	05/25/2036
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7 6.000% 05/25/36		12/01/2019	Paydown		94,518	140,155	110,022	105,711		(11,193)		(11,193)		94,518				5,299	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL 2005-23 A1 5.500% 11/25/35		12/01/2019	Paydown		465,998	539,325	455,535	460,687		9,854	4,543	5,311		465,998				18,330	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 2.192% 09/25/35		12/25/2019	Paydown		602,077	602,077	536,031	548,345		53,732		53,732		602,077				9,277	09/25/2035
126694-JH-2	COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN 4.258% 09/25/35		12/01/2019	Paydown				174,567	132,311		(132,311)		(132,311)						21,975	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL 2005-24 A3 5.500% 11/25/35		12/01/2019	Paydown		334,171	367,176	314,394	330,229		3,942		3,942		334,171				10,794	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		12/01/2019	Paydown		47,874	58,440	55,399	49,978		(2,104)		(2,104)		47,874				2,371	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		12/01/2019	Paydown		346,747	445,744	388,969	339,453		7,294		7,294		346,747				12,090	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL 2005-29 A1 5.750% 12/25/35		12/01/2019	Paydown		1,061,270	1,013,071	889,565	747,215		314,055		314,055		1,061,270				37,556	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL 2005-30 A3 5.500% 01/25/36		12/01/2019	Paydown		652,292	817,976	714,055	673,939		(21,647)		(21,647)		652,292				21,168	01/25/2036

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 3.772% 02/20/36		12/01/2019	Paydown		212,263	209,672	154,109	173,899		38,364		38,364		212,263				4,493	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33		12/01/2019	Paydown		50,395	50,395	46,868	47,924		2,472		2,472		50,395				1,583	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34		12/01/2019	Paydown		604,473	604,473	609,007	605,820		(1,347)		(1,347)		604,473				17,361	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 5.500% 07/25/35		12/01/2019	Paydown		97,627	97,627	79,688	83,775		13,852		13,852		97,627				3,049	07/25/2035
12673P-AC-9	CA INC CA 5 3/8 12/01/19 5.375% 12/01/19		12/01/2019	Maturity		18,770,000	18,770,000	20,458,123	18,991,860		(221,860)		(221,860)		18,770,000				1,008,888	12/01/2019
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39		12/10/2019	Redemption 100.0000		162,449	162,449	162,449	162,449						162,449				3,348	10/10/2039
12803P-AB-4	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 6.500% 08/20/47		11/20/2019	Paydown		120,000	120,000	119,069	122,996		(2,996)		(2,996)		120,000				4,875	08/20/2047
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		07/15/2019	Redemption 100.0000		433,412	433,412	433,412	433,412						433,412				18,600	01/15/2032
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50 5.572% 10/01/50		10/01/2019	Redemption 100.0000		315,000	315,000	329,758	328,107		(13,107)		(13,107)		315,000				13,234	10/01/2050
14040H-BW-4	CAPITAL ONE FINANCIAL CO CAPITAL ONE FINANCIAL CO 3.800% 01/31/28		05/09/2019	DEFAULT ATHENE BROKER		988,330	1,000,000	998,020	998,269		59		59		998,328		(9,998)	(9,998)	29,872	01/31/2028
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1 5.746% 02/10/52		12/10/2019	Paydown		2,239,925	2,239,925	2,027,132	2,046,472		193,453		193,453		2,239,925				114,807	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 6.084% 07/10/52		12/10/2019	Paydown		306,509	306,509	337,016	335,586		(29,077)		(29,077)		306,509				10,197	07/10/2052
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CARESOURCE MANAGEMENT GROUP CO 4.670% 03/15/44		12/15/2019	Redemption 100.0000		145,750	145,750	145,750	145,750						145,750				3,740	03/15/2044
14313*-AB-9	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC 4.170% 04/27/26		09/06/2019	SEAPORT		2,637,300	2,500,000	2,500,000	2,500,000						2,500,000		137,300	137,300	92,667	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC. 4.270% 04/27/28		09/06/2019	SEAPORT		1,069,070	1,000,000	1,000,000	1,000,000						1,000,000		69,070	69,070	37,956	04/27/2028
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 2.692% 05/25/34		12/26/2019	Paydown		40,084	40,084	37,679	37,924		2,160		2,160		40,084				946	05/25/2034
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT 4.450% 08/15/41		12/15/2019	Paydown		1,520,921	1,520,921	1,520,476	1,531,374		(10,453)		(10,453)		1,520,921				46,267	08/15/2041
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT 6.150% 08/15/41		12/15/2019	Paydown		958,161	958,161	957,504	976,666		(18,505)		(18,505)		958,161				40,283	08/15/2041
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A 4.703% 12/15/40		03/15/2019	Paydown		1,699,757	1,699,757	1,699,718	1,724,818		(25,062)		(25,062)		1,699,757				19,746	12/15/2040
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		07/31/2019	DEFAULT ATHENE BROKER		3,099,903	3,046,596	3,044,297	3,044,415		(165)		(165)		3,044,250		55,653	55,653	78,894	06/15/2043
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		07/15/2019	Paydown		328,454	328,454	328,206	328,218		235		235		328,454				4,586	06/15/2043
14856C-AB-5	CASTLELAKE AIRCRAFT SEC TRUST CASTLE LAKE AIRCRAFT SEC TRST 5.300% 06/15/43		07/31/2019	DEFAULT ATHENE BROKER		883,290	870,456	869,901	869,921		(84)		(84)		869,837		13,454	13,454	28,962	06/15/2043
14856C-AB-5	CASTLELAKE AIRCRAFT SEC TRUST CASTLE LAKE AIRCRAFT SEC TRST 5.300% 06/15/43		07/15/2019	Paydown		93,844	93,844	93,784	93,786		58		58		93,844				1,684	06/15/2043
151020-AJ-3	CELGENE CORP CELG 4 08/15/23 4.000% 08/15/23		11/22/2019	Tax Free Exchange		24,942,596	25,000,000	24,863,000	24,930,096		12,499		12,499		24,942,596				1,294,444	08/15/2023
151020-BB-9	CELGENE CORP CELGENE CORP 3.900% 02/20/28		11/25/2019	Tax Free Exchange		962,228	1,000,000	956,910	958,869		3,359		3,359		962,228				50,292	02/20/2028
15672G-AA-7	CERBERUS ONSHORE CERBERUS ONSHORE II CLO 4.136% 09/07/26		01/15/2019	Paydown		10,459	10,459	10,459	10,459						10,459				123	09/07/2026
15672G-AG-4	CERBERUS ONSHORE CERBERUSONSHORE II CLO LLC 4.436% 09/07/26		04/15/2019	Paydown		3,051,000	3,051,000	3,051,000	3,051,000						3,051,000				43,422	09/07/2026
15672G-AL-3	CERBERUS ONSHORE 5.136% 09/07/26		04/15/2019	Paydown		2,646,000	2,646,000	2,646,000	2,646,000						2,646,000				77,050	09/07/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
15672G-AN-9	CERBERUS ONSHORE CERERUS ONSHORE II CLO LLC 5.836% 09/07/26		02/14/2019	DEFAULT ATHENE BROKER		3,646,094	3,645,000	3,600,167	3,659,881		578		578		3,660,459		(14,366)	(14,366)	78,718	09/07/2026
15672G-AQ-2	CERBERUS ONSHORE CERBERUS ONSHORE II CLO LLC 7.486% 09/07/26		05/08/2019	Redemption 100.0000		2,160,000	2,160,000	2,106,000	2,155,300		4,700		4,700		2,160,000				99,733	09/07/2026
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 6.000% 07/25/37		12/01/2019	Paydown		1,181,482	1,138,640	954,285	844,739		336,743		336,743		1,181,482				29,670	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 6.000% 10/25/36		12/01/2019	Paydown		996,724	1,207,518	985,265	860,793		135,931		135,931		996,724				44,465	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST 4.581% 06/25/36		12/01/2019	Paydown		607,910	743,130	627,480	639,188		(31,278)		(31,278)		607,910				21,482	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3 2.132% 08/25/37		12/25/2019	Paydown		462,002	563,309	424,594	391,281		70,721		70,721		462,002				9,130	08/25/2037
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE 1.922% 04/25/47		12/26/2019	Paydown		602,620	622,070	537,313	548,191		54,429		54,429		602,620				7,818	04/25/2047
167885-AA-0	CHICAGO PARKING METERS L CHIPRK 5.489 12/30/20 5.489% 12/30/20		01/30/2019	Call 104.4430		3,133,291	3,000,000	3,000,000	3,000,000						3,000,000				147,013	12/30/2020
169905-AD-8	CHOICE HOTELS INTL INC CHH 5.7 08/28/20 5.700% 08/28/20		12/16/2019	Call 102.5197		11,712,877	11,425,000	11,651,747	11,471,876		(26,612)		(26,612)		11,445,264		(20,264)	(20,264)	1,130,852	08/28/2020
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37		12/01/2019	Paydown		805,154	819,962	754,767	693,274		111,880		111,880		805,154				35,184	09/25/2037
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C 4.424% 12/10/49		02/13/2019	DEFAULT ATHENE BROKER		2,077,137	2,133,000	2,058,689	2,069,605		808		808		2,070,412		6,724	6,724	18,280	12/10/2049
172967-HZ-7	CITIGROUP INC 5.800% 11/29/49		11/15/2019	Call 100.0000		5,000,000	5,000,000	5,062,500	5,053,062		(53,062)		(53,062)		5,000,000				145,000	11/29/2049
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 07/25/20		12/01/2019	Paydown		85,571	85,571	81,720	84,537		1,034		1,034		85,571				1,487	07/25/2020
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34		12/01/2019	Paydown		264,760	264,760	258,472	259,896		4,864		4,864		264,760				11,864	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 3.910% 12/25/35		12/01/2019	Paydown		417,549	496,760	264,357	315,265		102,284		102,284		417,549				12,114	12/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.550% 03/01/47		12/01/2019	Paydown		403,615	403,615	384,191	383,923		19,692		19,692		403,615				10,718	03/01/2047
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 10/25/36		12/01/2019	Paydown		183,077	183,077	141,656	136,372		46,705		46,705		183,077				4,087	10/25/2036
17311L-AA-9	CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST 4.340% 04/25/37		12/01/2019	Paydown		1,241,526	1,289,799	1,073,633	1,088,327		153,199		153,199		1,241,526				29,572	04/25/2037
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 6.000% 04/25/37		12/01/2019	Paydown		130,966	148,995	140,848	142,394		(11,428)		(11,428)		130,966				4,915	04/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge 4.058% 04/25/36		12/01/2019	Paydown		738,568	762,049	654,905	644,362		94,206		94,206		738,568				15,256	04/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A1 5.500% 12/25/36		12/01/2019	Paydown		605,036	605,036	602,010	602,660		2,376		2,376		605,036				22,048	12/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.764% 12/25/36		12/01/2019	Paydown			45,898	35,428	39,253		(39,253)		(39,253)						1,112	12/25/2036
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-5 6A1 5.500% 02/25/37		03/01/2019	Paydown		21,958	21,958	21,876	21,877		81		81		21,958				152	02/25/2037
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST 4.245% 04/25/37		12/01/2019	Paydown		381,714	429,397	320,572	350,959		30,755		30,755		381,714				13,648	04/25/2037
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 4.698% 03/25/36		12/01/2019	Paydown		1,769,568	1,872,420	1,601,661	1,684,541		85,027		85,027		1,769,568				48,775	03/25/2036
17321B-AH-4	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.000% 10/25/35		04/01/2019	Paydown		2,830,637	3,066,661	2,573,600	2,521,529		309,107		309,107		2,830,637				51,991	10/25/2035
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 3.357% 02/20/36		12/02/2019	Paydown		1,255,293	1,398,229	1,080,263	1,197,020		58,273		58,273		1,255,293				30,234	02/20/2036
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 2.292% 01/25/36		12/26/2019	Paydown			42,178	28,418	30,767		(30,767)		(30,767)						1,321	01/25/2036
18539U-AA-3	CLEARWAY ENERGY OPERATIN BASIC 5.750% 10/15/25		10/04/2019	Tax Free Exchange		2,574,864	2,600,000	2,572,250	2,572,260		2,604		2,604		2,574,864				150,746	10/15/2025

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 6.000% 06/25/37		12/01/2019	Paydown		471,462	597,536	467,423	470,922		540		540		471,462				19,672	06/25/2037
191098-AJ-1	COCA COLA BOTTL CO CONSL COKE 7 04/15/19 7.000% 04/15/19		04/15/2019	Maturity		10,000,000	10,000,000	9,823,800	9,993,031		6,969		6,969		10,000,000				350,000	04/15/2019
20030N-AZ-4	COMCAST CORP 5.700% 07/01/19		07/01/2019	Maturity		500,000	500,000	523,380	501,489		(1,489)		(1,489)		500,000				28,500	07/01/2019
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27 3.500% 05/09/27		12/17/2019	DEFAULT ATHENE BROKER		522,015	500,000	498,830	498,996		102		102		499,097		22,918	22,918	19,444	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC 3.600% 02/15/28		12/18/2019	DEFAULT ATHENE BROKER		2,103,740	2,000,000	1,996,140	1,996,447		325		325		1,996,771		106,969	106,969	97,000	02/15/2028
210795-QB-9	CONTINENTAL AIRLINES UAL 4 10/29/24 4.000% 10/29/24		10/29/2019	Redemption 100.0000		588,444	588,444	592,734	590,866		(2,422)		(2,422)		588,444				17,564	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22 5.983% 04/19/22		10/19/2019	Redemption 100.0000		458,278	458,278	454,153	456,838		1,439		1,439		458,278				20,921	04/19/2022
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33 6.000% 02/28/33		08/31/2019	Redemption 100.0000		1,146,479	1,146,479	1,146,479	1,146,479						1,146,479				50,206	02/28/2033
21870K-AN-8	CORE INDUSTRIAL 4.227% 02/10/25		02/13/2019	DEFAULT ATHENE BROKER		4,949,023	5,000,000	4,949,641	4,959,800		475		475		4,960,275		(11,252)	(11,252)	42,268	02/10/2025
21870K-AQ-1	CORE INDUSTRIAL 4.368% 02/10/25		10/10/2019	Paydown		5,000,000	5,000,000	4,650,096	4,768,057		231,943		231,943		5,000,000				802,018	02/10/2025
22541Q-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG 4.321% 03/25/34		12/01/2019	Paydown		197,710	197,710	162,122	179,816		17,893		17,893		197,710				4,902	03/25/2034
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 2.917% 02/25/35		12/26/2019	Paydown		70,874	70,874	57,530	69,800		1,075		1,075		70,874				1,657	02/25/2035
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		12/01/2019	Paydown		144,528	173,856	152,559	155,006		(10,478)		(10,478)		144,528				5,174	09/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1 6.000% 07/25/35		12/01/2019	Paydown		701,949	720,616	606,318	611,452		95,179	4,682	90,497		701,949				24,221	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1 4.500% 12/25/38		12/01/2019	Paydown		205,372	205,372	196,900	201,803		3,568		3,568		205,372				4,501	12/25/2038
22943Y-MV-8	CSMC CSMC 2009-3R 18A1 6.000% 11/27/36		09/01/2019	Paydown		233,111	232,924	219,240	225,071		8,041		8,041		233,111				7,418	11/27/2036
22943Y-NP-0	CSMC CSMC 2009-3R 19A1 6.000% 01/27/38		10/01/2019	Paydown		336,980	336,980	325,607	329,877		7,103		7,103		336,980				9,805	01/27/2038
22943Y-PJ-2	CSMC CSMC 2009-3R 20A1 6.000% 10/27/36		10/01/2019	Paydown		431,762	431,762	411,793	418,606		13,157		13,157		431,762				12,503	10/27/2036
22943Y-RM-3	CSMC CSMC 2009-3R 22A1 6.500% 10/27/36		12/01/2019	Paydown		396,093	395,581	377,286	383,494		12,600		12,600		396,093				12,511	10/27/2036
22943Y-SE-0	CSMC CSMC 2009-3R 23A1 6.000% 06/27/36		10/01/2019	Paydown		611,805	611,805	583,509	593,145		18,660		18,660		611,805				20,356	06/27/2036
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		12/15/2019	Redemption 100.0000		124,347	124,347	124,347	124,347						124,347				2,735	10/15/2036
229776-AA-9	PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC 3.870% 12/15/38		12/15/2019	Redemption 100.0000		494,591	494,591	494,591	494,591						494,591				10,429	12/15/2038
233046-AE-1	DB MASTER FINANCE LLC DB MASTER FINANCE LLC 3.629% 11/20/47		07/31/2019	DEFAULT ATHENE BROKER		1,198,288	1,182,000	1,182,000	1,182,000						1,182,000		16,288	16,288	29,907	11/20/2047
233046-AE-1	DB MASTER FINANCE LLC DB MASTER FINANCE LLC 3.629% 11/20/47		05/20/2019	Paydown		6,000	6,000	6,000	6,000						6,000				82	11/20/2047
233046-AF-8	DB MASTER FINANCE LLC DB MASTER FINANCE LLC 4.030% 11/20/47		07/31/2019	DEFAULT ATHENE BROKER		1,996,595	1,970,000	1,970,000	1,970,000						1,970,000		26,595	26,595	55,353	11/20/2047
233046-AF-8	DB MASTER FINANCE LLC DB MASTER FINANCE LLC 4.030% 11/20/47		05/20/2019	Paydown		10,000	10,000	10,000	10,000						10,000				151	11/20/2047
23306N-AN-2	DBWF 2015-LCM 3.421% 06/10/34		10/18/2019	DEFAULT ATHENE BROKER		10,243,875	11,800,000	9,903,242	10,277,250		129,131		129,131		10,406,381		(162,506)	(162,506)	365,231	06/10/2034
23306N-AQ-5	DBWF 2015-LCM 3.421% 06/10/34		10/18/2019	DEFAULT ATHENE BROKER		2,091,406	2,500,000	1,926,693	2,057,822		30,502		30,502		2,088,324		3,083	3,083	77,380	06/10/2034
235851-AQ-5	DANAHER CORP DHR 3.35 09/15/25 3.350% 09/15/25		10/29/2019	BANK OF AMERICA		31,708,152	30,150,000	30,182,376	30,172,540		(2,664)		(2,664)		30,169,876		1,538,276	1,538,276	1,139,084	09/15/2025
247156-AA-2	DELOITTE LLP SERIES A NOTES 6.730% 08/20/23		08/20/2019	Redemption 100.0000		363,636	363,636	363,636	363,636						363,636				24,473	08/20/2023
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A 4.950% 05/23/19		05/23/2019	Redemption 100.0000		45,239	45,239	45,617	45,266		(28)		(28)		45,239				1,120	05/23/2019
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		08/10/2019	Various		455,519	455,519	452,167	453,991		1,528		1,528		455,519				23,113	08/10/2022

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27 3.625% 07/30/27		07/30/2019	Redemption 100.0000		219,156	219,156	219,156	219,156						219,156				5,958	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27 3.875% 07/30/27		07/30/2019	Redemption 100.0000		219,158	219,158	219,158	219,158						219,158				6,369	07/30/2027
25179M-AH-6	DEVON ENERGY CORPORATION DVN 6.3 01/15/19 6.300% 01/15/19		01/15/2019	Maturity		10,840,000	10,840,000	10,953,003	10,840,578		(578)		(578)		10,840,000				341,460	01/15/2019
25179M-AP-8	DEVON ENERGY CORPORATION DVN 3 1/4 05/15/22 3.250% 05/15/22		07/29/2019	Call 103.2871		5,164,355	5,000,000	5,053,100	5,020,224		(3,571)		(3,571)		5,016,653		(16,653)	(16,653)	278,105	05/15/2022
25272K-AU-7	DIAMOND 1 FINANCE DIAMOND 1 FIN/DIAMOND 2 5.875% 06/15/21		11/18/2019	DEFAULT ATHENE BROKER		1,851,401	1,819,000	1,819,000	1,819,000						1,819,000		32,401	32,401	98,851	06/15/2021
25272K-AU-7	DIAMOND 1 FINANCE DIAMOND 1 FIN/DIAMOND 2 5.875% 06/15/21		10/31/2019	Call 101.4690		944,676	931,000	931,000	931,000		13,676		13,676		944,676				48,011	06/15/2021
25389J-AJ-5	DIGITAL REALTY TRUST LP DLR 5 1/4 03/15/21 5.250% 03/15/21		06/17/2019	TENDER OFFER		7,308,070	7,000,000	6,984,250	6,995,824		835		835		6,996,658		311,412	311,412	277,667	03/15/2021
25470D-BB-4	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.900% 11/15/24		04/03/2019	Tax Free Exchange		26,974,746	26,680,000	27,024,054	26,987,732		(12,985)		(12,985)		26,974,746				398,866	11/15/2024
25470D-BD-0	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.950% 06/15/25		04/03/2019	Tax Free Exchange		6,991,532	7,000,000	6,990,026	6,991,224		308		308		6,991,532				82,950	06/15/2025
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23 4.118% 07/25/47		07/25/2019	Paydown		180,000	180,000	180,000	180,000						180,000				3,706	07/25/2047
260543-CQ-4	DOW CHEMICAL CO/THE DOW 4.8 11/30/28 4.800% 11/30/28		11/26/2019	Tax Free Exchange		17,983,088	18,000,000	17,981,640	17,981,765		1,323		1,323		17,983,088				852,085	11/30/2028
26207W-AG-0	DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST 4.590% 01/17/23		06/13/2019	DEFAULT ATHENE BROKER		2,988,162	2,970,443	2,969,984	2,970,146		106		106		2,970,252		17,910	17,910	67,414	01/17/2023
26207W-AG-0	DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST 4.590% 01/17/23		05/15/2019	Paydown		279,557	279,557	279,514	279,529		28		28		279,557				4,999	01/17/2023
26208A-AF-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST 3.190% 07/15/22		06/15/2019	Paydown		1,126,582	1,126,582	1,126,489	1,126,554		28		28		1,126,582				9,797	07/15/2022
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D 4.530% 08/15/23		06/13/2019	DEFAULT ATHENE BROKER		6,063,104	6,000,000	5,999,096	5,902,385		25,891		25,891		5,928,277		134,828	134,828	134,390	08/15/2023
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D 4.530% 08/15/23		12/15/2019	Paydown		5,871,697	5,871,697	5,870,812	5,776,170		95,527		95,527		5,871,697				206,799	08/15/2023
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		12/15/2019	Paydown		647,933	647,933	647,806	647,844		89		89		647,933				27,050	03/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		12/15/2019	Paydown		3,711,152	3,711,152	3,711,058	3,711,144		9		9		3,711,152				114,707	10/17/2022
26208L-AA-6	DRIVEN BRANDS FUNDING LLC 5.216% 07/20/22		10/20/2019	Paydown		150,000	150,000	150,000	150,000						150,000				4,890	07/20/2022
26208L-AB-4	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC 6.125% 07/20/46		10/20/2019	Paydown		64,000	64,000	63,758	63,901		99		99		64,000				2,450	07/20/2046
26245C-AG-8	DRYDEN SR LOAN FUND DRSLF 2016-43A C 4.666% 07/20/29		07/22/2019	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				442,617	07/20/2029
26442L-AA-2	DUKE ENERGY KENTUCKY INC DUK 4.65 10/01/19 4.650% 10/01/19		10/01/2019	Maturity		1,500,000	1,500,000	1,558,275	1,506,340		(6,340)		(6,340)		1,500,000				69,750	10/01/2019
268602-AB-5	ELM TRUST MDCP ELM TRUST MDCP 5.535% 06/20/25		12/20/2019	Paydown		3,252,917	3,252,917	3,252,837	3,252,414		503		503		3,252,917				67,756	06/20/2025
268648-AN-2	EMC CORP DELL 3 3/8 06/01/23 3.375% 06/01/23		09/25/2019	STIFEL NICOLAUS		34,935,000	35,000,000	34,976,650	34,988,660		1,612		1,612		34,990,272		(55,272)	(55,272)	897,375	06/01/2023
26867L-AL-4	EMD FINANCE LLC MRKGR 3 1/4 03/19/25 3.250% 03/19/25		11/14/2019	CREDIT SUISSE SECURITIES		25,739,500	25,000,000	24,845,750	24,898,237		13,179		13,179		24,911,416		828,084	828,084	945,660	03/19/2025
26884A-AY-9	ERP OPERATING LP EQR 4 3/4 07/15/20 4.750% 07/15/20		12/06/2019	Call 101.7110		7,037,384	6,919,000	7,263,774	6,979,304		(42,968)		(42,968)		6,936,337		(17,337)	(17,337)	438,820	07/15/2020
26884L-AA-7	EQT CORP EQT 8 1/8 06/01/19 8.125% 06/01/19		06/01/2019	Maturity		5,000,000	5,000,000	4,983,400	4,999,040		960		960		5,000,000				203,125	06/01/2019
26885B-AA-8	EQT MIDSTREAM PARTNERS L 4.000% 08/01/24		06/27/2019	DEFAULT ATHENE BROKER		8,196,115	8,300,000	8,113,212	8,169,732		9,475		9,475		8,179,207		16,909	16,909	293,320	08/01/2024

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
26971H-AB-8	EAGLE 2014-1A A2 EGLE 2014-1A A2 4.310% 12/15/39		06/15/2019	Paydown		20,495,889	20,495,889	20,612,569	20,513,736		(17,847)		(17,847)		20,495,889				419,094	12/15/2039
26986*-AA-1	EAGLE SOLAR LLC EAGLE SOLAR LLC 4.820% 12/31/42		12/31/2019	Redemption 100.0000		171,591	171,591	171,591	171,591						171,591				11,683	12/31/2042
27326#-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44		02/06/2019	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31 4.673% 01/19/31		07/19/2019	Redemption 100.0000		453,120	453,120	513,743	494,152		(41,032)		(41,032)		453,120				15,942	01/19/2031
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS 3.980% 06/30/40		12/31/2019	Redemption 100.0000		1,390,500	1,390,500	1,390,500	1,390,500						1,390,500				42,477	06/30/2040
29273R-AK-5	ENERGY TRANSFER LP ETP 9.7 03/15/19 9.700% 03/15/19		03/15/2019	Maturity		5,000,000	5,000,000	5,054,810	5,001,768		(1,768)		(1,768)		5,000,000				242,500	03/15/2019
29365T-AA-2	ENTERGY TEXAS INC ETR 7 1/8 02/01/19 7.125% 02/01/19		02/01/2019	Various		6,500,000	6,500,000	6,505,285	6,500,051		(51)		(51)		6,500,000				231,563	02/01/2019
29379V-AC-7	ENTERPRISE PRODUCTS OPER EPD 6 1/2 01/31/19 6.500% 01/31/19		01/31/2019	Maturity		5,000,000	5,000,000	5,145,550	5,001,591		(1,591)		(1,591)		5,000,000				162,500	01/31/2019
29379V-AP-8	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS 5.200% 09/01/20		11/18/2019	DEFAULT ATHENE BROKER		5,122,500	5,000,000	5,622,450	5,267,064		(140,089)		(140,089)		5,126,975		(4,475)	(4,475)	315,611	09/01/2020
29379V-AZ-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS 3.350% 03/15/23		12/19/2019	DEFAULT ATHENE BROKER		4,640,674	4,500,000	4,662,270	4,605,225		(24,661)		(24,661)		4,580,563		60,111	60,111	190,113	03/15/2023
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH 3.900% 02/15/40		02/15/2019	Redemption 100.0000		51,944	51,944	51,944	51,944						51,944				928	02/15/2040
302182-AE-0	EXPRESS SCRIPTS ESRX 7 1/4 06/15/19 7.250% 06/15/19		06/15/2019	Maturity		3,000,000	3,000,000	2,979,960	2,998,747		1,253		1,253		3,000,000				108,750	06/15/2019
30219G-AE-8	EXPRESS SCRIPTS HOLDING ESRX 4 3/4 11/15/21 4.750% 11/15/21		10/11/2019	Tax Free Exchange		14,968,100	15,000,000	14,883,723	14,957,045		11,055		11,055		14,968,100				660,208	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING ESRX 3.9 02/15/22 3.900% 02/15/22		10/11/2019	Tax Free Exchange		8,458,007	8,300,000	8,841,212	8,508,022		(50,014)		(50,014)		8,458,007				382,353	02/15/2022
30219G-AM-0	EXPRESS SCRIPTS HOLDING ESRX 4 1/2 02/25/26 4.500% 02/25/26		10/11/2019	Tax Free Exchange		7,970,662	8,000,000	7,957,360	7,967,625		3,037		3,037		7,970,662				414,000	02/25/2026
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES 4.160% 11/15/43		11/15/2019	Redemption 100.0000		537,028	537,028	537,028	537,028						537,028				22,135	11/15/2043
30605Y-AB-7	FLCON 2017-1A FLCON 2017-1 A 4.581% 02/15/42		12/15/2019	Paydown		200,717	200,717	200,717	201,334		(617)		(617)		200,717				5,064	02/15/2042
30711X-AK-0	CONNECTICUT AVENUE SECURITIES 4.792% 07/25/24		12/26/2019	Paydown		2,120,347	2,120,347	2,035,873	2,177,491		(57,144)		(57,144)		2,120,347				68,263	07/25/2024
32051G-T2-1	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE 5.750% 04/25/36		12/01/2019	Paydown		116,429	164,629	107,009	110,474		5,955		5,955		116,429				6,787	04/25/2036
337738-AP-3	FISERV INC FISV 3.85 06/01/25 3.850% 06/01/25		06/25/2019	DEFAULT ATHENE BROKER		1,059,900	1,000,000	1,056,540	1,043,372		(3,146)		(3,146)		1,040,226		19,674	19,674	22,031	06/01/2025
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38 4.125% 03/31/38		09/30/2019	Redemption 100.0000		137,000	137,000	137,000	137,000						137,000				5,651	03/31/2038
340711-AQ-3	FLORIDA GAS TRANSMISSION CITCOR 7.9 05/15/19 7.900% 05/15/19		05/15/2019	Various		7,775,000	7,775,000	8,028,374	7,787,897		(12,897)		(12,897)		7,775,000				307,113	05/15/2019
34417M-AA-5	FOCUS 2017-1A A2I FOCUS 2017-1A A2I 3.857% 04/30/47		10/31/2019	Paydown		100,000	100,000	100,000	100,000						100,000				2,411	04/30/2047
34417Q-AA-6	Focus Brands Funding LLC SERIES 20181 CLASS A2 5.184% 10/30/48		10/30/2019	Paydown		10,000	10,000	10,000	10,000						10,000				325	10/30/2048
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A 2.080% 02/15/52		12/15/2019	Paydown		70,940	70,940	43,628	56,829		14,111		14,111		70,940				1,078	02/15/2052
35671D-AU-9	FREEPORT-MCMORAN INC FCX 3.55 03/01/22 3.550% 03/01/22		11/07/2019	Various		30,287,788	30,086,000	29,115,684	29,734,053		91,009		91,009		29,825,062		462,725	462,725	1,272,188	03/01/2022
36185M-AM-4	GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5 5.750% 07/25/35		12/01/2019	Paydown		774,962	774,962	721,544	707,654		67,308		67,308		774,962				21,208	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST 3.957% 11/19/35		12/01/2019	Paydown		34,468	37,990	34,956	35,264		(796)		(796)		34,468				717	11/19/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST GMACM 2003-J8 A 5.250% 12/25/33		11/01/2019	Paydown		938,220	938,220	844,398	869,345		68,875		68,875		938,220				43,130	12/25/2033

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 6.033% 08/10/42		12/10/2019	Paydown		291,217	291,217	299,999	300,058		(8,841)		(8,841)		291,217				9,611	08/10/2042
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A 6.049% 12/10/43		12/10/2019	Paydown		593,333	593,331	679,596	675,852		(82,519)		(82,519)		593,333				19,633	12/10/2043
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A 5.174% 07/10/50		12/10/2019	Paydown		446,914	446,914	446,855	446,859		55		55		446,914				12,636	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50		12/10/2019	Paydown				99,158	86,831		(86,831)		(86,831)						5,126	07/10/2050
36191Y-AL-2	GSMS 2011-GC5 D GSMS 2011-GC5 D 5.390% 08/10/44		08/22/2019	BMO CAPITAL MARKETS		6,818,438	7,000,000	7,343,438	7,131,180		(35,999)		(35,999)		7,095,181		(276,744)	(276,744)	281,483	08/10/2044
36193A-AJ-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-KING C 3.550% 12/10/27		12/12/2019	Call 100.0000		8,979,000	8,979,000	8,610,370	8,912,082		66,918		66,918		8,979,000				312,720	12/10/2027
36197V-AJ-7	GS MORTGAGE SECURITIES TRUST 2013-PEMB E 144A 3.668% 03/05/25		09/13/2019	DEFAULT ATHENE BROKER		7,644,875	8,750,000	7,569,705	7,585,813		134,148		134,148		7,719,962		(75,087)	(75,087)	247,085	03/05/2025
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A 5.882% 09/25/36		12/01/2019	Paydown		630,683	630,683	402,061	346,221		284,462		284,462		630,683				7,996	09/25/2036
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7 5.750% 03/25/36		12/01/2019	Paydown		492,334	515,282	470,753	473,034		19,300		19,300		492,334				16,396	03/25/2036
362334-NB-6	GSR MORTGAGE LOAN TRUST 5.995% 03/25/46		12/01/2019	Paydown		79,077	79,077	59,610	56,250		22,827		22,827		79,077				1,392	03/25/2046
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		12/01/2019	Paydown		58,818	58,818	59,002	58,898		(80)		(80)		58,818				1,991	06/25/2035
36250G-AW-5	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 C 4.190% 05/10/50		01/10/2019	SANDLER O'NEILL		3,102,060	3,198,000	3,107,072	3,133,187		367		367		3,133,555		(31,495)	(31,495)	15,496	05/10/2050
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST 4.016% 01/26/36		12/01/2019	Paydown		805,553	937,068	609,680	608,547		197,006		197,006		805,553				29,224	01/26/2036
362611-AC-9	GSR MORTGAGE LOAN TRUST GSR 2006-8F 2A1 6.000% 09/25/36		12/01/2019	Paydown		321,816	326,675	299,492	302,724		19,092		19,092		321,816				8,249	09/25/2036
36297T-AG-7	GSR MTGE LOAN TRUST 4.050% 04/25/36		12/01/2019	Paydown		339,201	336,148	299,284	298,699		40,502		40,502		339,201				5,993	04/25/2036
37956A-AA-1	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 3.850% 04/15/37		07/31/2019	DEFAULT ATHENE BROKER		4,007,867	3,932,336	3,930,928	3,938,018		(853)		(853)		3,937,165		70,702	70,702	94,201	04/15/2037
37956A-AA-1	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 3.850% 04/15/37		07/17/2019	Paydown		264,732	214,754	214,677	215,064		49,668		49,668		264,732				3,391	04/15/2037
37956A-AB-9	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 4.290% 05/17/38		12/17/2019	Paydown		306,900	306,900	306,840	306,842		58		58		306,900				7,010	05/17/2038
37956A-AC-7	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 5.100% 05/17/38		12/17/2019	Paydown		153,450	153,450	153,448	153,448		2		2		153,450				4,167	05/17/2038
38012L-AA-7	GMACN GMACN 2006-NELL A 5.364% 05/10/51		12/10/2019	Paydown		53,728	53,728	53,728	53,728						53,728				1,574	05/10/2051
38013A-AB-8	GMACN GMACN 2011-DRUM A 5.587% 05/10/50		12/10/2019	Paydown		216,079	216,079	216,063	216,064		14		14		216,079				6,605	05/10/2050
38013A-AC-6	GMACN GMACN 2011-DRUM A IO 1.013% 05/10/50		12/10/2019	Paydown				79,785	83,235		(83,235)		(83,235)						3,541	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		09/20/2019	Paydown		974,417	974,417	974,417	974,417						974,417				29,458	09/20/2047
38148B-AA-6	GOLDMAN SACHS GROUP INC. 5.785% 12/29/49		12/12/2019	Call 100.0000		1,384,000	1,384,000	1,384,000	1,384,000						1,384,000				90,800	12/29/2049
38148B-AA-6	GOLDMAN SACHS GROUP INC. 5.785% 12/29/49		07/12/2019	Redemption 100.0000		808,000	808,000	808,000	808,000						808,000				32,119	12/29/2049
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 6.254% 07/01/38		07/01/2019	Redemption 100.0000		2,171,560	2,171,560	2,152,494	2,162,857		8,703		8,703		2,171,560				135,809	07/01/2038
39121J-C@-7	GREAT RIVER ENERGY GREAT RIVER ENERGY 3.590% 10/15/45		10/15/2019	Redemption 100.0000		233,333	233,333	233,333	233,333						233,333				8,377	10/15/2045
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 2.352% 11/25/45		12/26/2019	Paydown		1,385,306	1,515,980	662,247	677,135		715,625	7,454	708,171		1,385,306				23,094	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 2.372% 02/25/36		12/26/2019	Paydown		39,978	39,978	29,474	28,389		11,589		11,589		39,978				668	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 1.932% 03/25/36		12/26/2019	Paydown		3,252,564	3,252,564	2,735,203	2,891,595		360,969		360,969		3,252,564				50,600	03/25/2036

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
398079-AS-2	GREYWOLF CLO LTD GREYWOLF CLO LTD 5.036% 10/15/29		06/21/2019	DEFAULT ATHENE BROKER		2,457,433	2,500,000	2,473,750	2,487,584		2,304		2,304		2,489,888		(32,455)	(32,455)	97,808	10/15/2029
40433J-AA-9	HOOTY 2014-1A A2 HOOTY 2014-1a 2a 4.846% 08/20/44		11/20/2019	Paydown		30,000	30,000	27,338	28,270		1,730		1,730		30,000				909	08/20/2044
40573L-AN-6	HALFMOON PARENT INC BASIC 2.891% 07/15/23		08/28/2019	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				106,437	07/15/2023
40573L-AS-5	HALFMOON PARENT INC BASIC 4.375% 10/15/28		08/28/2019	Tax Free Exchange		2,996,431	3,000,000	2,996,010	2,996,139		293		293		2,996,431				124,323	10/15/2028
40573L-AU-0	HALFMOON PARENT INC CI 4.8 08/15/38 4.800% 08/15/38		08/28/2019	Tax Free Exchange		5,990,383	6,000,000	5,990,340	5,990,340		43		43		5,990,383				272,800	08/15/2038
40573L-AW-6	HALFMOON PARENT INC BASIC 4.900% 12/15/48		08/28/2019	Tax Free Exchange		997,989	1,000,000	997,750	997,771		218		218		997,989				46,414	12/15/2048
406216-BD-2	HALLIBURTON COMPANY HAL 3 1/2 08/01/23 3.500% 08/01/23		08/29/2019	DEFAULT ATHENE BROKER		2,663,993	2,550,000	2,607,885	2,598,301		(6,957)		(6,957)		2,591,345		72,648	72,648	96,192	08/01/2023
406216-BJ-9	HALLIBURTON COMPANY HAL 4.85 11/15/35 4.850% 11/15/35		12/10/2019	DEFAULT ATHENE BROKER		5,579,045	5,000,000	5,626,900	5,568,865		(23,876)		(23,876)		5,544,989		34,056	34,056	259,340	11/15/2035
40867#-AD-6	HAMPAC LLC HAMPAC LLC 4.250% 08/10/42		12/10/2019	Redemption 100.0000		100,696	100,696	100,696	100,696						100,696				2,391	08/10/2042
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 3.657% 08/19/50		12/02/2019	Paydown		666,996	666,996	581,123	571,300		95,695		95,695		666,996				12,424	08/19/2050
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST 4.395% 03/01/56		12/01/2019	Paydown		427,907	704,544	560,768	581,522		(153,615)		(153,615)		427,907				11,149	03/01/2056
411707-AF-9	CKE RESTAURANT'S HOLDINGS INC. HARDEES FUNDING 5.710% 06/20/48		12/20/2019	Paydown		100,000	100,000	100,000	100,000						100,000				3,569	06/20/2048
413875-AW-5	HARRIS CORPORATION HARRIS CORPORATION 4.400% 06/15/28		01/15/2019	DEFAULT ATHENE BROKER		2,021,360	2,000,000	1,999,800	1,999,838		1		1		1,999,839		21,521	21,521	7,822	06/15/2028
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 3.900% 01/15/26		07/15/2019	Redemption 100.0000		1,265,452	1,265,452	1,167,585	1,174,955		90,496		90,496		1,265,452				33,997	01/15/2026
422088-AA-8	HD SALEM OR LANDLORD LLC 6.250% 11/30/30		12/31/2019	Redemption 100.0000		203,018	203,018	203,018	203,018						203,018				7,109	11/30/2030
42217K-AS-5	WELLTOWER INC HCN 6 1/8 04/15/20 6.125% 04/15/20		03/18/2019	Call 103.3698		6,202,190	6,000,000	6,436,080	6,071,677		(11,545)		(11,545)		6,060,131		(60,131)	(60,131)	358,377	04/15/2020
42217K-AU-0	WELLTOWER INC HCN 4.95 01/15/21 4.950% 01/15/21		09/09/2019	Call 103.5657		3,851,610	3,719,000	3,705,017	3,715,441		1,164		1,164		3,716,606		2,394	2,394	343,291	01/15/2021
42217K-AW-6	WELLTOWER INC HCN 5 1/4 01/15/22 5.250% 01/15/22		09/09/2019	Call 107.1783		5,358,915	5,000,000	4,966,950	4,988,636		2,423		2,423		4,991,059		8,941	8,941	659,332	01/15/2022
423452-AB-7	HELMERICH & PAYNE INC HP 4.65 03/15/25 4.650% 03/15/25		03/22/2019	Tax Free Exchange		26,539,371	26,000,000	26,559,336	26,556,967		(17,596)		(17,596)		26,539,371				308,967	03/15/2025
42770Q-AA-0	HERO 2014-2A HERO 2014-2A A 3.990% 09/21/40		09/20/2019	Paydown		997,993	997,993	997,313	997,369		624		624		997,993				32,035	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		12/20/2019	Paydown		718,726	718,726	718,490	725,936		(7,210)		(7,210)		718,726				19,880	09/20/2041
42806D-AJ-8	HERTZ HERTZ 2015-3A B 3.710% 09/25/21		05/23/2019	BANK OF AMERICA		2,213,578	2,200,000	2,199,786	2,201,232		(283)		(283)		2,200,949		12,629	12,629	27,887	09/25/2021
42806D-AZ-2	HERTZ HERTZ 2016-3A B 3.110% 07/25/20		07/25/2019	Paydown		3,500,000	3,500,000	3,499,909	3,499,004		996		996		3,500,000				63,496	07/25/2020
42806D-BA-6	HERTZ HERTZ 2016-3A C 4.430% 07/25/20		07/25/2019	Paydown		2,000,000	2,000,000	1,999,420	1,999,078		922		922		2,000,000				51,683	07/25/2020
437084-BL-9	HOME EQUITY ASSET TRUST 3.199% 07/25/34		07/30/2019	DEFAULT ATHENE BROKER		1,300,806	1,307,959	1,215,993	1,325,657		(1,331)		(1,331)		1,324,327		(23,521)	(23,521)	25,826	07/25/2034
437084-BL-9	HOME EQUITY ASSET TRUST 3.199% 07/25/34		07/25/2019	Paydown		117,048	117,048	108,818	118,632		(1,584)		(1,584)		117,048				1,130	07/25/2034
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		12/31/2019	Redemption 100.0000		511,307	511,307	511,307	511,307						511,307				10,605	12/31/2031
45112A-AA-5	ICONX ICONX 2012-1A A 4.229% 01/25/43		10/25/2019	Paydown		687,687	687,687	687,687	687,687						687,687				18,625	01/25/2043
45326T-AA-6	INCITEC PIVOT FIN LLC IPLAU 6 12/10/19 6.000% 12/10/19		12/10/2019	Maturity		27,230,000	27,230,000	30,057,479	27,664,382		(434,382)		(434,382)		27,230,000				1,633,800	12/10/2019
45660L-2V-0	RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3 6.000% 02/25/36		12/01/2019	Paydown		488,382	477,803	392,974	360,189		128,192		128,192		488,382				18,952	02/25/2036

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		12/01/2019	Paydown		356,421	398,079	370,675	371,910		(15,489)		(15,489)		356,421				14,231	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1 5.750% 02/25/36		12/01/2019	Paydown		416,521	525,723	413,280	377,402		39,119		39,119		416,521				15,443	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8 5.500% 05/25/35		12/01/2019	Paydown		2,103,503	2,103,503	1,938,828	1,930,215		173,288		173,288		2,103,503				72,820	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7 3.709% 06/25/35		12/01/2019	Paydown		538,448	538,448	472,863	480,171		65,214	6,937	58,277		538,448				7,689	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SEC TR 3.441% 12/25/35		12/01/2019	Paydown		115,493	109,913	89,620	93,966		21,527		21,527		115,493				2,466	12/25/2035
45660L-SP-5	RESIDENTIAL ASSET SEC TR 2.292% 07/25/35		11/20/2019	DEFAULT ATHENE BROKER		1,317,959	1,910,085	1,430,507	1,434,755		(40,829)		(40,829)		1,393,926		(75,967)	(75,967)	48,967	07/25/2035
45660L-SP-5	RESIDENTIAL ASSET SEC TR 2.292% 07/25/35		10/25/2019	Paydown		154,964	165,296	123,794	124,161		30,803		30,803		154,964				2,397	07/25/2035
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B 3.352% 10/25/36		12/26/2019	Paydown		392,843	392,843	274,499	278,910		113,933		113,933		392,843				9,022	10/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 2.142% 06/25/36		12/25/2019	Paydown		434,432	434,432	370,822	405,616		28,816		28,816		434,432				6,848	06/25/2036
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 1.992% 10/25/36		12/26/2019	Paydown		385,439	385,439	319,810	330,498		54,942		54,942		385,439				4,835	10/25/2036
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST 3.499% 07/25/37		12/01/2019	Paydown		593,888	643,417	439,468	450,375		143,514		143,514		593,888				15,013	07/25/2037
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU 1.932% 04/25/37		12/26/2019	Paydown		1,098,478	1,098,478	997,555	1,091,424		7,054		7,054		1,098,478				13,079	04/25/2037
460146-CG-6	INTERNATIONAL PAPER CO IP 4 3/4 02/15/22 4.750% 02/15/22		12/20/2019	Call 105.7037		4,857,086	4,595,000	4,863,808	4,687,600		(30,011)		(30,011)		4,657,589		(62,589)	(62,589)	556,134	02/15/2022
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 10/01/34		12/01/2019	Redemption 100.0000		284,063	284,063	284,063	284,063						284,063				10,158	10/01/2034
46247@-AA-2	IOWA INTERSTATE RAILROAD 4.530% 01/28/28		01/28/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,650	01/28/2028
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21 5.500% 01/25/36		12/01/2019	Paydown		338,208	359,230	310,934	292,000		46,207		46,207		338,208				15,641	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3 6.000% 01/25/21		12/01/2019	Paydown		65,759	65,762	64,050	65,730		30		30		65,759				1,798	01/25/2021
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 4.154% 10/25/35		12/01/2019	Paydown		718,589	718,589	662,898	665,909		52,679		52,679		718,589				15,072	10/25/2035
46625H-RW-2	JPMORGAN CHASE & CO JPMORGAN CHASE & CO 3.166% 10/24/23		08/29/2019	DEFAULT ATHENE BROKER		1,015,312	1,000,000	1,000,000	1,000,000						1,000,000		15,312	15,312	32,670	10/24/2023
46627M-AV-9	JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10 6.000% 12/25/35		12/01/2019	Paydown		429,567	391,800	327,456	330,712		98,855		98,855		429,567				13,721	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12 6.000% 03/25/36		12/01/2019	Paydown		153,919	151,304	120,192	105,861		48,058		48,058		153,919				4,779	03/25/2036
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36		12/01/2019	Paydown			90,713	58,224	64,528		(64,528)		(64,528)						4,786	03/25/2036
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.855% 06/12/43		07/10/2019	DEFAULT ATHENE BROKER		580,460	575,336	571,865	575,628		(292)		(292)		575,336		5,124	5,124	17,351	06/12/2043
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.855% 06/12/43		05/01/2019	Paydown		45,420	45,420	45,146	45,443		(23)		(23)		45,420				885	06/12/2043
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.935% 05/25/36		12/01/2019	Paydown		610,743	621,033	558,224	571,684		39,059		39,059		610,743				15,456	05/25/2036
46628S-AG-8	JP MORGAN MTGE JPMORGAN MTGE ACQUISITION 6.130% 07/25/36		12/01/2019	Paydown		75,880	75,880	41,924	37,706		38,174		38,174		75,880				669	07/25/2036
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE 6.410% 07/25/36		12/01/2019	Paydown		130,893	130,893	73,627	66,452		64,441		64,441		130,893				1,154	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		12/01/2019	Paydown		171,367	257,866	196,199	179,174		(7,807)		(7,807)		171,367				8,848	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10 6.500% 08/25/36		12/01/2019	Paydown		438,665	551,252	461,658	402,186		36,478		36,478		438,665				20,269	08/25/2036

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11 6.500% 08/25/36		12/01/2019	Paydown		1,273,930	1,601,113	1,331,339	1,138,323		135,607		135,607		1,273,930				58,841	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 2A3 5.000% 08/25/21		12/01/2019	Paydown		92,659	92,850	81,708	91,285		1,374		1,374		92,659				2,061	08/25/2021
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION 5.763% 08/25/46		12/01/2019	Paydown		440,711	440,711	336,042	320,860		119,851		119,851		440,711				8,425	08/25/2046
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST 4.154% 07/25/35		12/01/2019	Paydown		209,993	209,993	185,786	207,078		2,915		2,915		209,993				4,501	07/25/2035
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION 4.606% 01/25/37		12/01/2019	Paydown		214,146	214,146	148,564	138,921		75,225		75,225		214,146				4,201	01/25/2037
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40		12/01/2019	Paydown		273,708	285,853	213,356	225,242		48,466		48,466		273,708				10,090	06/26/2040
46651T-AA-9	JG WENTWORTH XLI LLC J G WENTWORTH XLI LLC 3.740% 10/17/72		02/13/2019	DEFAULT ATHENE BROKER		4,952,138	4,959,939	4,955,964	4,957,421		26		26		4,957,448		(5,310)	(5,310)	28,856	10/17/2072
46651T-AA-9	JG WENTWORTH XLI LLC J G WENTWORTH XLI LLC 3.740% 10/17/72		01/15/2019	Paydown		5,051	5,051	5,047	5,049		3		3		5,051				15	10/17/2072
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) 4.433% 12/15/45		12/15/2019	Redemption 100.0000		133,730	133,730	137,241	137,083		(3,353)		(3,353)		133,730				3,226	12/15/2045
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		12/10/2019	Paydown		114,666	114,666	121,728	121,526		(6,859)		(6,859)		114,666				4,223	06/10/2055
476556-DA-0	JERSEY CENTRAL POWER & LIGHT 7.350% 02/01/19		02/01/2019	Maturity		400,000	400,000	465,440	400,719		(719)		(719)		400,000				14,700	02/01/2019
47760Q-AA-1	JIMMY 2017-1A 2AI JIMMY 2017-1A A2I 3.610% 07/30/47		10/30/2019	Paydown		80,000	80,000	80,000	80,000						80,000				1,805	07/30/2047
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42 4.626% 01/15/42		07/15/2019	Redemption 100.0000		689,932	689,932	707,276	704,082		(14,149)		(14,149)		689,932				24,024	01/15/2042
48203R-AF-1	JUNIPER NETWORKS INC JNPR 4.6 03/15/21 4.600% 03/15/21		08/28/2019	Call 104.2630		6,343,361	6,084,000	6,258,259	6,131,046		(13,582)		(13,582)		6,117,464		(33,464)	(33,464)	524,454	03/15/2021
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		12/15/2019	Redemption 100.0000		167,583	167,583	167,583	167,583						167,583				5,572	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		12/15/2019	Redemption 100.0000		145,677	145,677	145,677	145,677						145,677				5,198	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		12/15/2019	Redemption 100.0000		140,647	140,647	140,647	140,647						140,647				4,848	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		12/15/2019	Redemption 100.0000		55,044	55,044	55,044	55,044						55,044				2,179	06/15/2034
48239@-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		12/10/2019	Redemption 100.0000		76,329	76,329	76,329	76,329						76,329				3,565	03/10/2034
485260-BL-6	KANSAS GAS & ELECTRIC CO WR 6.7 06/15/19 6.700% 06/15/19		06/15/2019	Maturity		4,750,000	4,750,000	4,776,840	4,751,624		(1,624)		(1,624)		4,750,000				159,125	06/15/2019
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33 6.093% 05/15/33		11/15/2019	Redemption 100.0000		9,640,557	9,640,557	9,399,543	9,475,224		165,333		165,333		9,640,557				2,017,960	05/15/2033
50076Q-AR-7	KRAFT HEINZ FOODS CO KHC 6 7/8 01/26/39 6.875% 01/26/39		12/30/2019	DEFAULT ATHENE BROKER		4,862,547	3,842,000	4,976,581	4,896,067		(32,304)		(32,304)		4,863,763		(1,217)	(1,217)	377,130	01/26/2039
50077L-AD-8	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO 3.000% 06/01/26		02/05/2019	DEFAULT ATHENE BROKER		1,858,580	2,000,000	1,963,792	1,968,138		377		377		1,968,516		(109,936)	(109,936)	11,000	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS KRAFT HEINZ FOODS 5.000% 07/15/35		12/10/2019	DEFAULT ATHENE BROKER		7,817,160	7,035,000	7,911,559	7,840,137		(34,639)		(34,639)		7,805,497		11,662	11,662	493,427	07/15/2035
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS LH 4 5/8 11/15/20 4.625% 11/15/20		12/04/2019	Call 101.8360		10,183,600	10,000,000	10,736,000	10,167,301		(93,941)		(93,941)		10,073,359		(73,359)	(73,359)	670,510	11/15/2020
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		12/15/2019	Paydown		575,000	575,000	563,843	567,727		7,273		7,273		575,000				13,393	01/15/2042
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT 3.750% 11/15/35		12/15/2019	Redemption 100.0000		149,649	149,649	149,649	149,649						149,649				3,068	11/15/2035
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 5.750% 06/25/37		12/01/2019	Paydown		766,825	830,005	644,235	668,062		98,763		98,763		766,825				30,837	06/25/2037

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 5.000% 12/25/35		12/01/2019	Paydown		886,087	927,711	751,575	780,926		105,161		105,161		886,087				27,379	12/25/2035
52677@-AA-9	LEROY HOUSE TRUSTEE /WALGREENS 6.410% 09/21/32		12/16/2019	Redemption 100.0000		1,761,905	1,761,905	1,761,905	1,761,905						1,761,905				112,245	09/21/2032
53079E-BE-3	LIBERTY MUTUAL GROUP INC LIBMUT 4 1/4 06/15/23 4.250% 06/15/23		01/28/2019	Taxable Exchange		6,498,567	6,547,000	6,505,396	6,525,279		333		333		6,525,612		(27,045)	(27,045)	33,235	06/15/2023
55312T-AF-0	ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST 5.526% 03/12/51		01/17/2019	DEFAULT ATHENE BROKER		1,916,962	1,915,765	1,939,758	1,922,972		(3,111)		(3,111)		1,919,861		(2,899)	(2,899)	14,998	03/12/2051
55312T-AF-0	ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST 5.526% 03/12/51		01/01/2019	Paydown		846,022	846,022	856,617	849,204		(3,183)		(3,183)		846,022				3,896	03/12/2051
55616X-AH-0	MACYS RETAIL HLDGS INC M 2 7/8 02/15/23 2.875% 02/15/23		12/31/2019	Call 100.4623		5,012,064	4,989,000	4,762,948	4,886,243		23,495		23,495		4,909,738		79,262	79,262	166,497	02/15/2023
559080-AE-6	MAGELLAN MIDSTREAM PARTN MMP 6.55 07/15/19 6.550% 07/15/19		02/11/2019	Call 101.5037		3,045,110	3,000,000	2,989,590	2,999,267		150		150		2,999,417		583	583	157,551	07/15/2019
56127@-AA-6	MALON D MIMMS FAMILY LP 6.560% 09/05/33		12/01/2019	Redemption 100.0000		81,457	81,457	81,457	81,457						81,457				2,946	09/05/2033
565122-AB-4	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY 4.597% 05/25/28		06/05/2019	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				97,048	05/25/2028
565122-AE-8	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY INC 4.985% 05/25/38		06/05/2019	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				52,619	05/25/2038
565122-AG-3	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY INC 5.085% 05/25/48		06/05/2019	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,838	05/25/2048
56585A-AS-1	MARATHON PETROLEUM CORP MARATHON PETROLEUM CORP 3.800% 04/01/28		05/23/2019	Tax Free Exchange		24,646,445	25,000,000	24,625,560	24,633,571		12,874		12,874		24,646,445				612,222	04/01/2028
570535-AJ-3	MARKEL CORPORATION MKL 5.35 06/01/21 5.350% 06/01/21		09/23/2019	Call 105.3600		15,804,000	15,000,000	15,115,800	15,034,221		(9,896)		(9,896)		15,024,325		(24,325)	(24,325)	1,454,917	06/01/2021
571748-AX-0	MARSH & MCLENNAN COS INC MMC 3 1/2 03/10/25 3.500% 03/10/25		01/09/2019	BANK OF AMERICA		14,602,950	15,000,000	14,755,350	14,844,356		621		621		14,844,977		(242,027)	(242,027)	176,458	03/10/2025
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 5.500% 12/25/35		12/01/2019	Paydown		302,821	309,188	265,976	251,761		51,060		51,060		302,821				10,374	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1 2.692% 09/25/34		11/25/2019	Paydown		403,860	403,860	240,450	343,381		60,479		60,479		403,860				3,563	09/25/2034
58013M-EC-4	MCDONALD'S CORP MCDONALDS CORP 6.300% 10/15/37		06/27/2019	DEFAULT ATHENE BROKER		1,015,240	779,000	987,601	976,901		(3,413)		(3,413)		973,488		41,752	41,752	34,490	10/15/2037
590214-AC-6	MLMI 2006 MERRILL LYNCH MTGE INVESTORS 4.288% 07/25/36		12/01/2019	Paydown		246,332	270,557	235,385	243,737		2,595		2,595		246,332				7,546	07/25/2036
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50		08/01/2019	Redemption 100.0000		153,955	153,955	130,678	133,503		20,452		20,452		153,955				5,844	08/01/2050
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 6.000% 03/15/25		09/15/2019	Redemption 100.0000		739,480	739,480	739,480	739,480						739,480				33,277	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2019	Redemption 100.0000		326,360	326,360	326,360	326,360						326,360				13,046	06/30/2027
60871R-AD-2	MOLSON COORS BREWING CO TAP 5 05/01/42 5.000% 05/01/42		12/10/2019	DEFAULT ATHENE BROKER		3,281,127	3,000,000	3,494,970	3,466,800		(11,713)		(11,713)		3,455,087		(173,960)	(173,960)	166,250	05/01/2042
615369-AA-3	MOODY'S CORPORATION MCO 5 1/2 09/01/20 5.500% 09/01/20		12/16/2019	Call 102.4576		31,761,853	31,000,000	32,540,120	31,351,279		(199,100)		(199,100)		31,152,179		(152,179)	(152,179)	2,954,672	09/01/2020
61691A-BQ-5	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 C 4.739% 12/15/48		09/04/2019	MORGAN STANLEY		7,252,383	7,000,000	6,815,261	6,854,038		10,029		10,029		6,864,067		388,316	388,316	248,996	12/15/2048
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST 2.082% 12/25/35		12/25/2019	Paydown		304,833	319,346	241,905	265,828		39,005		39,005		304,833				4,343	12/25/2035
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST 2.312% 08/25/36		12/26/2019	Paydown		514,043	514,043	274,049	247,825		266,219		266,219		514,043				5,477	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 6.354% 08/25/36		12/01/2019	Paydown		506,777	506,777	241,353	203,187		303,590		303,590		506,777				5,090	08/25/2036
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47		12/01/2019	Paydown		194,062	194,062	118,500	109,953		84,109		84,109		194,062				2,506	01/25/2047

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47		12/01/2019	Paydown		283,112	283,112	163,563	163,563		119,550		119,550		283,112				3,656	01/25/2047
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 2.152% 04/25/37		12/26/2019	Paydown		239,543	239,543	123,365	113,804		125,739		125,739		239,543				2,144	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37		12/01/2019	Paydown		1,461,343	678,010	501,441	512,593		958,014	9,264	948,750		1,461,343				120,111	08/25/2037
61756X-AG-0	MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST 3.548% 11/25/37		12/01/2019	Paydown		267,688	267,688	246,942	233,511		34,178		34,178		267,688				5,705	11/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST 2.272% 05/26/36		12/26/2019	Paydown		389,112	423,522	323,729	334,744		54,368		54,368		389,112				6,835	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 4.210% 07/26/36		12/26/2019	Paydown		408,011	553,307	386,623	408,756		(745)		(745)		408,011				14,003	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 3.199% 06/26/36		12/26/2019	Paydown		640,888	740,095	537,963	564,334		76,555		76,555		640,888				13,573	06/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.243% 07/26/36		12/01/2019	Paydown		519,969	564,049	478,622	487,622		32,222		32,222		519,845		124	124	12,606	07/26/2036
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA 0.236% 07/15/46		12/01/2019	Paydown				861,528	204,025		(204,025)		(204,025)						29,553	07/15/2046
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC 2.637% 07/26/46		11/01/2019	Paydown			7,819	5,903	6,418		(6,418)		(6,418)						238	07/26/2046
61764W-AD-9	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST 3.549% 11/20/36		12/01/2019	Paydown		3,888	3,888	2,984	3,162		726		726		3,888				157	11/20/2036
626717-AD-4	MURPHY OIL CORP MUR 4 06/01/22 4.000% 06/01/22		10/23/2019	STIFEL NICOLAUS		15,150,000	15,000,000	14,967,900	14,987,694		2,587		2,587		14,990,281		159,719	159,719	504,444	06/01/2022
62953J-AE-5	NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC 4.440% 10/25/29		10/25/2019	Paydown		720,000	720,000	720,000	720,000						720,000				36,701	10/25/2029
62953J-AG-0	NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC 5.840% 10/25/29		10/25/2019	Paydown		1,140,000	1,140,000	1,140,000	1,140,000						1,140,000				74,292	10/25/2029
629568-AV-8	NABORS INDUSTRIES INC NBR 5 09/15/20 5.000% 09/15/20		06/14/2019	TENDER OFFER		17,018,505	16,767,000	16,620,703	16,737,176		7,622		7,622		16,744,798		273,707	273,707	626,434	09/15/2020
62963#-AF-8	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE 8.380% 03/25/19		03/25/2019	Redemption 98.4736		852,733	865,951	865,951	865,951		(13,218)		(13,218)		852,733				35,828	03/25/2019
62978*-AA-6	NRG CANAL 3 DEV LLC 4.515% 05/31/26		11/30/2019	Redemption 100.0000		113,517	113,517	112,382	112,452		1,065		1,065		113,517				5,871	05/31/2026
631103-AD-0	NASDAQ INC NDAQ 5.55 01/15/20 5.550% 01/15/20		05/01/2019	Call 101.9527		5,097,634	5,000,000	5,058,000	5,008,221		(2,599)		(2,599)		5,005,623		(5,623)	(5,623)	318,092	01/15/2020
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO 3.600% 11/15/33		11/15/2019	Redemption 100.0000		1,479,452	1,479,452	1,479,452	1,479,452						1,479,452				39,945	11/15/2033
638904-AB-8	NAVIGATORS GROUP INC NAVG 5 3/4 10/15/23 5.750% 10/15/23		08/19/2019	Call 114.8450		22,050,240	19,200,000	20,051,000	19,676,609		(57,320)		(57,320)		19,619,290		(419,290)	(419,290)	3,782,507	10/15/2023
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4 4.671% 08/25/35		12/01/2019	Paydown		413,678	413,678	366,584	410,195		3,484		3,484		413,678				11,394	08/25/2035
651229-AW-6	NEWELL BRANDS INC NWL 4.2 04/01/26 4.200% 04/01/26		11/04/2019	Various		25,141,011	24,500,000	25,108,230	24,971,872		(51,619)		(51,619)		24,920,253		220,758	220,758	1,118,215	04/01/2026
651639-AE-6	NEWMONT MINING CORP NEM 5 7/8 04/01/35 5.875% 04/01/35		12/01/2019	Tax Free Exchange		17,237,256	17,500,000	17,139,425	17,228,008		9,248		9,248		17,237,256				1,782,754	04/01/2035
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP 2.902% 10/25/34		12/26/2019	Paydown		256,821	256,821	241,412	245,573		11,248		11,248		256,821				5,230	10/25/2034
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST 2.768% 12/26/36		12/01/2019	Paydown		1,319,394	1,294,379	1,012,042	1,078,688		240,707		240,707		1,319,394				30,331	12/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 4.698% 03/26/36		12/01/2019	Paydown		1,123,840	1,189,161	1,080,948	1,114,673		9,168		9,168		1,123,840				30,977	03/26/2036
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH 4.200% 05/01/30		05/01/2019	Redemption 100.0000		132,020	132,020	132,020	132,020						132,020				2,772	05/01/2030
666807-BN-1	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP 3.250% 01/15/28		05/07/2019	DEFAULT ATHENE BROKER		3,945,920	4,000,000	3,924,920	3,931,312		2,322		2,322		3,933,634		12,286	12,286	106,167	01/15/2028

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
667294-AM-4	NORTHWEST AIRLINES DAL 7.575 03/01/19 7.575% 03/01/19		03/01/2019	Redemption 100.0000		340,160	340,160	361,420	340,746		(586)		(586)		340,160				12,884	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A 2.694% 12/01/37		12/01/2019	Paydown		2,014,613	2,014,613	1,660,011	1,940,302		74,310		74,310		2,014,613				43,074	12/01/2037
66988A-AB-0	NOVANT HEALTH INC NOVANT 5.85 11/01/19 5.850% 11/01/19		11/01/2019	Maturity		5,160,000	5,160,000	5,221,559	5,166,784		(6,784)		(6,784)		5,160,000				301,860	11/01/2019
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50		09/01/2019	Paydown		350,934	350,934	362,418	361,867		(10,933)		(10,933)		350,934				13,799	09/01/2050
670877-AA-7	OMX TIMBER FIN INV LLC 1 OMX 5.42 10/31/19 5.420% 01/29/20		10/31/2019	Call 100.0000		4,500,000	4,500,000	4,102,380	4,446,076		41,577		41,577		4,487,652		12,348	12,348	243,900	01/29/2020
674599-CH-6	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP 3.400% 04/15/26		12/10/2019	DEFAULT ATHENE BROKER		6,065,379	6,000,000	5,986,320	5,989,652		799		799		5,990,451		74,927	74,927	171,700	04/15/2026
674599-CJ-2	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP 4.400% 04/15/46		12/10/2019	DEFAULT ATHENE BROKER		1,993,531	2,000,000	1,984,480	1,985,234		269		269		1,985,503		8,028	8,028	101,444	04/15/2046
674599-CM-5	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP 3.000% 02/15/27		12/10/2019	DEFAULT ATHENE BROKER		994,296	1,000,000	995,790	996,643		348		348		996,991		(2,695)	(2,695)	39,583	02/15/2027
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36		12/15/2019	Redemption 100.0000		183,018	183,018	183,018	183,018						183,018				4,164	08/15/2036
67575N-BF-9	Ocwen Master Advance Receivabl SERIES 2018T1 CLASS DT1 4.236% 08/15/49		08/15/2019	Call 100.0000		2,000,000	2,000,000	1,999,999	2,000,020		2		2		2,000,023		(23)	(23)	56,485	08/15/2049
67575N-BK-8	Ocwen Master Advance Receivabl SERIES 2018T2 CLASS DT2 4.532% 08/15/50		08/15/2019	Call 100.0000		3,500,000	3,500,000	3,499,993	3,500,036		5		5		3,500,041		(41)	(41)	105,744	08/15/2050
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51 6.000% 10/01/51		10/01/2019	Redemption 100.0000		334,237	334,237	372,833	370,578		(36,341)		(36,341)		334,237				15,122	10/01/2051
67740Q-AF-3	OHIO NAT FINANCIAL SRVS OHNAT 6 3/8 04/30/20 6.375% 04/30/20		05/10/2019	Call 103.4210		16,436,700	15,893,000	16,205,061	15,948,510		(14,545)		(14,545)		15,933,965		(40,965)	(40,965)	1,078,433	04/30/2020
67740Q-AG-1	OHIO NAT FINANCIAL SRVS OHNAT 6 5/8 05/01/31 6.625% 05/01/31		12/18/2019	STIFEL NICOLAUS		1,091,920	1,000,000	996,910	997,670		123		123		997,793		94,127	94,127	75,267	05/01/2031
678858-BK-6	OKLAHOMA GAS & ELECTRIC OGE 8 1/4 01/15/19 8.250% 01/15/19		01/15/2019	Maturity		5,000,000	5,000,000	5,083,500	5,000,462		(462)		(462)		5,000,000				206,250	01/15/2019
679574-C@-0	OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP 3.330% 12/01/37		12/01/2019	Redemption 100.0000		650,000	650,000	650,000	650,000						650,000				21,645	12/01/2037
681919-AY-2	OMNICOM GROUP INC OMC 6 1/4 07/15/19 6.250% 07/15/19		07/15/2019	Maturity		10,000,000	10,000,000	9,933,500	9,995,309		4,691		4,691		10,000,000				625,000	07/15/2019
68217F-AA-0	OMNICOM GROUP INC OMC 3.6 04/15/26 3.600% 04/15/26		07/24/2019	DEFAULT ATHENE BROKER		3,094,770	3,000,000	2,997,210	2,997,894		145		145		2,998,040		96,730	96,730	84,300	04/15/2026
68268#-AA-8	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		12/01/2019	Redemption 100.0000		196,816	196,816	196,816	196,816						196,816				5,219	01/31/2034
68268E-AA-1	ONEMAIN FINANCIAL ONEMAIN FINANCIAL ISSUANCE TRU 3.190% 03/18/26		05/18/2019	Paydown		272,139	272,139	272,025	272,435		(296)		(296)		272,139				1,968	03/18/2026
68268E-AB-9	ONEMAIN FINANCIAL ONEMAIN FINANCIAL 3.850% 03/18/26		09/18/2019	Paydown		5,209,500	5,209,500	4,962,049	5,140,763		68,737		68,737		5,209,500				116,136	03/18/2026
68268G-AA-6	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE 3.660% 02/20/29		12/18/2019	Paydown		2,682,897	2,682,897	2,682,206	2,682,115		782		782		2,682,897				51,788	02/20/2029
68268H-AB-2	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS 5.610% 06/18/31		06/27/2019	DEFAULT ATHENE BROKER		9,920,033	9,500,000	9,446,885	9,453,679		5,179		5,179		9,458,858		461,175	461,175	279,799	06/18/2031
68268H-AC-0	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FIN ISSUANCE TRUST 6.860% 06/18/31		06/27/2019	DEFAULT ATHENE BROKER		7,801,358	7,500,000	7,499,075	7,488,015		1,192		1,192		7,489,207		312,150	312,150	270,113	06/18/2031
68268N-AN-3	ONEOK PARTNERS LP OKS 3.8 03/15/20 3.800% 03/15/20		09/14/2019	Call 100.7807		4,031,228	4,000,000	3,999,280	3,999,809		110		110		3,999,919		81	81	182,805	03/15/2020
690732-AD-4	OWENS & MINOR INC OMI 3 7/8 09/15/21 3.875% 09/15/21		02/06/2019	BARCLAYS CAPITAL GROUP		8,725,000	10,000,000	9,953,900	9,981,123		679		679		9,981,802		(1,256,802)	(1,256,802)	153,924	09/15/2021
694308-GE-1	PACIFIC GAS & ELECTRIC PCG 6.05 03/01/34 6.050% 03/01/34		06/21/2019	WELLS FARGO		39,831,750	37,935,000	35,137,294	35,137,294						35,137,294		4,694,456	4,694,456		03/01/2034
694308-GZ-4	PACIFIC GAS & ELECTRIC PCG 4.45 04/15/42 4.450% 04/15/42		06/24/2019	WELLS FARGO		4,800,000	5,000,000	3,993,750	3,993,750		10,241		10,241		4,003,991		796,009	796,009		04/15/2042

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
694308-HP-5	PACIFIC GAS & ELECTRIC PCG 2.95 03/01/26 2.950% 03/01/26		06/24/2019	WELLS FARGO		2,775,000	3,000,000	2,992,020	2,994,047		365		365		2,994,413		(219,413)	(219,413)		03/01/2026
694308-HR-1	PACIFIC GAS & ELECTRIC PCG 4 12/01/46 4.000% 12/01/46		06/24/2019	WELLS FARGO		9,100,000	10,000,000	9,816,400	9,823,204		1,671		1,671		9,824,875		(724,875)	(724,875)		12/01/2046
694308-HY-6	PACIFIC GAS & ELECTRIC PCG 3.95 12/01/47 3.950% 12/01/47		06/24/2019	WELLS FARGO		4,550,000	5,000,000	4,978,387	4,978,713		194		194		4,978,906		(428,906)	(428,906)		12/01/2047
695156-AP-4	PACKAGING CORP OF AMERIC PKG 3.9 06/15/22 3.900% 06/15/22		12/30/2019	Call 104.5965		26,933,597	25,750,000	26,055,568	25,864,669		(33,513)		(33,513)		25,831,156		(81,156)	(81,156)	2,210,037	06/15/2022
70213B-AA-9	PARTNERRE FINANCE B LLC PRE 5 1/2 06/01/20 5.500% 06/01/20		07/19/2019	Call 102.7530		17,159,751	16,700,000	17,200,084	16,794,280		(35,856)		(35,856)		16,758,425		(58,425)	(58,425)	1,041,468	06/01/2020
70469H-AA-7	PEAKS TRUST 2009-1 7.299% 01/15/20		07/29/2019	Redemption 100.0000		130,946	130,946	65,776	76,106		65,171	10,330	54,841		130,946				4,432	01/15/2020
70469H-AA-7	PEAKS TRUST 2009-1 7.299% 01/15/20		09/01/2019	Security Withdraw			1,099,814		639,212			639,212	(639,212)						104,989	01/15/2020
705322-AJ-4	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22 5.952% 11/15/22		11/15/2019	Call 100.0000		995,000	995,000	947,738	979,596		5,373		5,373		984,970		10,030	10,030	59,222	11/15/2022
708696-BM-0	PENNSYLVANIA ELECTRIC CO FE 6 5/8 04/01/19 6.625% 04/01/19		04/01/2019	Maturity		10,050,000	10,050,000	10,234,719	10,055,526		(5,526)		(5,526)		10,050,000				332,906	04/01/2019
713448-ED-6	PEPSICO INC PEPSICO INC 5 1/2 05/15/35 5.500% 05/15/35		01/04/2019	Tax Free Exchange		2,067,157	2,000,000	2,067,536	2,067,179		(22)		(22)		2,067,157				14,972	05/15/2035
714046-AE-9	PERKINELMER INC PKI 5 11/15/21 5.000% 11/15/21		10/18/2019	Call 106.2622		15,790,569	14,860,000	15,126,079	14,943,701		(24,491)		(24,491)		14,919,210		(59,210)	(59,210)	1,607,525	11/15/2021
724060-AA-6	PIPELINE FUNDING CO NEE 7 1/2 01/15/30 7.500% 01/15/30		07/15/2019	Redemption 100.0000		134,250	134,250	149,940	144,808		(10,558)		(10,558)		134,250				7,622	01/15/2030
72650R-AW-2	PLAINS ALL AMER PIPELINE PAA 5 3/4 01/15/20 5.750% 01/15/20		12/30/2019	Call 100.1599		4,907,837	4,900,000	4,876,627	4,896,934		2,941		2,941		4,899,875		125	125	418,722	01/15/2020
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37		09/01/2019	Paydown			489,047	371,996	386,299		(386,299)		(386,299)						12,299	04/25/2037
744320-BG-9	PRUDENTIAL FINANCIAL INC PRU 7 3/8 06/15/19 7.375% 06/15/19		06/15/2019	Maturity		5,600,000	5,600,000	5,625,480	5,601,626		(1,626)		(1,626)		5,600,000				206,500	06/15/2019
74736K-AE-1	QORVO INC BASIC 5.500% 07/15/26		06/25/2019	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				155,375	07/15/2026
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 6.500% 11/25/36		12/01/2019	Paydown		509,747	826,734	594,127	500,329		9,417		9,417		509,747				32,591	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 6.250% 11/25/36		12/01/2019	Paydown		735,752	1,193,281	840,151	705,534		30,217		30,217		735,752				45,232	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 6.500% 09/25/37		12/01/2019	Paydown		1,462,126	1,909,548	1,344,627	1,124,565		337,561		337,561		1,462,126				60,297	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 7.000% 10/25/37		12/01/2019	Paydown		998,226	1,368,284	987,135	978,570		19,656		19,656		998,226				51,077	10/25/2037
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH 6.000% 01/25/37		12/01/2019	Paydown		149,256	166,334	143,775	142,154		7,102		7,102		149,256				5,957	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 15.658% 01/26/37		12/01/2019	Paydown		278,944	278,944	315,206	332,550		(53,606)		(53,606)		278,944				22,158	01/26/2037
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 3.934% 10/25/35		12/26/2019	Paydown		450,967	450,967	384,964	403,111		47,856		47,856		450,967				19,348	10/25/2035
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST 3.909% 01/26/36		12/26/2019	Paydown		4,128,138	4,196,954	3,578,559	3,655,521		472,617		472,617		4,128,138				109,551	01/26/2036
74929X-AJ-9	RBSSP RESECURITIZATION TRUST RBSSP 2010-8 6A1 5.500% 07/26/36		12/01/2019	Paydown		347,306	347,306	345,570	345,833		1,474		1,474		347,306				10,984	07/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 6.536% 07/26/36		12/01/2019	Paydown			114,528	84,965	83,615		(83,615)		(83,615)						2,796	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 6.000% 05/25/37		12/01/2019	Paydown		952,871	1,039,578	909,828	886,422		66,450		66,450		952,871				34,614	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 6.000% 02/25/37		12/01/2019	Paydown		152,449	185,885	165,262	165,107		(12,658)		(12,658)		152,449				6,670	02/25/2037
749685-AR-4	RPM INTERNATIONAL INC RPM 6 1/8 10/15/19 6.125% 10/15/19		10/15/2019	Maturity		13,387,000	13,387,000	14,083,024	13,467,196		(80,196)		(80,196)		13,387,000				819,954	10/15/2019

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 1.982% 05/25/46		12/26/2019	Paydown		198,656	201,751	175,902	172,870		25,787		25,787		198,656				2,727	05/25/2046
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		12/01/2019	Paydown		184,941	255,728	213,533	219,390		(34,449)		(34,449)		184,941				8,168	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		12/01/2019	Paydown		25,598	32,535	19,074	17,511		8,087		8,087		25,598				1,052	09/25/2036
759351-AG-4	REINSURANCE GRP OF AMER RGA 6.45 11/15/19 6.450% 11/15/19		11/15/2019	Maturity		10,550,000	10,550,000	10,600,482	10,555,842		(5,842)		(5,842)		10,550,000				680,475	11/15/2019
75973Q-AA-5	RENAISSANCE FINANCE RENAISSANCERE FINANCE 3.450% 07/01/27		05/15/2019	WELLS FARGO		16,320,810	16,500,000	16,334,415	16,353,098		5,621		5,621		16,358,719		(37,909)	(37,909)	499,675	07/01/2027
75974@-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		09/30/2019	Redemption 100.0000		662,426	662,426	662,426	662,426						662,426				22,859	03/31/2035
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5 5.500% 04/25/35		12/01/2019	Paydown		2,064,133	2,064,133	1,803,537	1,789,633		274,500		274,500		2,064,133				103,856	04/25/2035
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS 4.462% 02/25/35		12/01/2019	Paydown		547,797	575,466	492,743	496,808		50,988		50,988		547,797				14,117	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		12/01/2019	Paydown		410,051	501,035	438,718	445,501		(35,451)		(35,451)		410,051				15,896	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2 5.500% 03/25/36		12/01/2019	Paydown		380,188	419,800	329,402	329,961		50,227		50,227		380,188				14,302	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 4.528% 06/25/35		12/01/2019	Paydown		655,762	655,762	515,857	558,273		97,489		97,489		655,762				13,940	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 6.000% 04/25/37		12/01/2019	Paydown		304,583	335,973	271,792	266,514		38,069		38,069		304,583				12,204	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 6.000% 04/25/37		12/01/2019	Paydown		295,011	323,330	261,564	256,485		38,526		38,526		295,011				11,707	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 5.338% 03/25/37		12/25/2019	Paydown				145,709	44,367		(44,367)		(44,367)						26,598	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 2.222% 09/25/36		12/25/2019	Paydown		341,058	397,035	150,044	160,232		187,516	6,690	180,826		341,058				6,535	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC 6.250% 07/25/36		12/01/2019	Paydown		181,514	182,989	173,382	174,544		6,970		6,970		181,514				7,130	07/25/2036
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		12/01/2019	Paydown		368,973	422,366	364,818	352,389		16,584		16,584		368,973				15,676	05/25/2037
77775*-BS-9	ROSENTHAL & ROSENTHAL INC 6.400% 06/24/21		06/24/2019	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				45,714	06/24/2021
779382-AK-6	ROWAN COMPANIES INC RDC 7 7/8 08/01/19 7.875% 08/01/19		08/01/2019	Maturity		11,069,000	11,069,000	12,191,223	11,160,836		(91,836)		(91,836)		11,069,000				871,684	08/01/2019
781172-AB-7	RUBY PIPELINE LLC RPLLLC 6 04/01/22 6.000% 04/01/22		10/01/2019	Redemption 100.0000		530,303	530,303	566,952	540,465		(10,162)		(10,162)		530,303				24,527	04/01/2022
78347@-AB-2	RUTTENBERG FAMILY LP /WALGREENS 6.520% 02/15/29		12/15/2019	Redemption 100.0000		144,436	144,436	144,436	144,436						144,436				5,213	02/15/2029
78403D-AK-6	SBA TOWER TRUST SBA TOWER TRUST 2.877% 07/15/21		12/02/2019	DEFAULT ATHENE BROKER		9,028,305	9,000,000	9,000,000	9,000,000						9,000,000		28,305	28,305	249,580	07/15/2021
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST 2.184% 12/15/39		12/16/2019	Paydown		765,437	765,437	554,942	571,571		193,867		193,867		765,437				13,612	12/15/2039
78469Q-AV-4	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1 4.160% 10/17/50		10/15/2019	Call 100.0000		1,079,980	1,079,980	1,079,904	1,079,902		3		3		1,079,905		75	75	33,695	10/17/2050
78469Q-AV-4	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1 4.160% 10/17/50		08/15/2019	Paydown		270,020	270,020	270,000	270,000		20		20		270,020				7,489	10/17/2050
78469Q-AW-2	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1 4.500% 10/17/50		10/15/2019	Call 100.0000		1,479,985	1,479,985	1,479,774	1,479,773		6		6		1,479,779		206	206	49,949	10/17/2050
78469Q-AW-2	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1 4.500% 10/17/50		08/15/2019	Paydown		370,015	370,015	369,963	369,962		53		53		370,015				11,100	10/17/2050
78486Q-AC-5	SVB FINANCIAL GROUP SIVB 5 3/8 09/15/20 5.375% 09/15/20		12/30/2019	Call 102.3986		10,239,864	10,000,000	9,994,950	9,998,884		620		620		9,999,504		496	496	919,204	09/15/2020

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC 4.120% 05/31/29		12/31/2019	Redemption 100.0000		1,136,017	1,136,017	1,136,017	1,136,017						1,136,017				24,571	05/31/2029
79588T-AC-4	SAMMONS FINANCIAL GROUP SAMMONS FINANCIAL GROUP 4.450% 05/12/27		12/10/2019	DEFAULT ATHENE BROKER		2,081,288	2,000,000	2,077,640	2,069,489		(6,969)		(6,969)		2,062,520		18,767	18,767	95,922	05/12/2027
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48 5.941% 07/01/48		01/01/2019	Redemption 100.0000		100,000	100,000	109,122	107,908		(7,908)		(7,908)		100,000				3,044	07/01/2048
80306A-AA-8	SAPPHIRE AVIATION 4.250% 03/15/40		12/15/2019	Paydown		149,817	149,817	149,747	149,763		54		54		149,817				3,719	03/15/2040
808626-AE-5	LEIDOS INC LDOS 7 1/8 07/01/32 7.125% 07/01/32		11/26/2019	ROBERT W. BAIRD		5,306,438	4,555,000	4,737,077	4,689,431		(7,267)		(7,267)		4,682,164		624,273	624,273	453,217	07/01/2032
808626-AG-0	LEIDOS INC LDOS 5 1/2 07/01/33 5.500% 07/01/33		12/12/2019	ROBERT W. BAIRD		32,628,575	31,823,000	31,922,590	31,918,065		(7,390)		(7,390)		31,910,675		717,900	717,900	2,546,817	07/01/2033
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42		12/01/2019	Paydown		1,668,706	1,668,706	1,559,267	1,587,159		81,547		81,547		1,668,706				37,067	04/25/2042
81785@-AA-7	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		12/05/2019	Redemption 100.0000		207,972	207,972	207,972	207,972						207,972				5,569	01/31/2034
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		12/01/2019	Paydown		986,654	986,654	959,675	960,110		26,545		26,545		986,654				20,685	11/25/2046
824348-AZ-9	SHERWIN-WILLIAMS CO SHW 71/4 6/15/19 7.250% 06/15/19		06/15/2019	Maturity		3,000,000	3,000,000	2,997,008	2,999,333		667		667		3,000,000				108,750	06/15/2019
826418-BM-6	SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO 2.600% 05/01/26		12/10/2019	DEFAULT ATHENE BROKER		3,031,109	3,000,000	2,992,738	2,994,240		679		679		2,994,920		36,189	36,189	86,450	05/01/2026
82652X-AB-2	SRFC -2016-1A B SRFC 2016-1A B 3.670% 03/21/33		12/20/2019	Paydown		1,199,733	1,199,733	1,199,461	1,201,811		(2,078)		(2,078)		1,199,733				22,508	03/21/2033
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		12/20/2019	Paydown		1,333,773	1,333,773	1,333,749	1,333,745		29		29		1,333,773				26,728	03/20/2026
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35 5.375% 06/30/35		12/30/2019	Redemption 100.0000		455,088	455,088	455,088	455,088						455,088				22,875	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC 3.930% 09/30/36		12/31/2019	Redemption 100.0000		328,636	328,636	328,636	328,636						328,636				11,290	09/30/2036
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2 4.472% 05/20/46		12/20/2019	Paydown		230,833	230,833	231,184	231,232		(399)		(399)		230,833				5,592	05/20/2046
83546D-AF-5	SONIC CAPITAL LLC SONIC 2018-1A A2 4.026% 02/20/48		12/01/2019	Paydown		50,000	50,000	50,000	50,000						50,000				1,090	02/20/2048
83887@-AB-8	COOPERATIVE ENERGY COOPERATIVE ENERGY 2010-A 5.400% 12/09/40		12/09/2019	Redemption 100.0000		248,646	248,646	248,646	248,646						248,646				10,115	12/09/2040
84055*-AE-8	SOUTH TEXAS ELEC COOP INC SOUTH TEXAS ELEC COOP INC 4.160% 08/15/48		08/15/2019	Redemption 100.0000		66,667	66,667	66,667	66,667						66,667				2,080	08/15/2048
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33 3.846% 08/15/33		08/15/2019	Redemption 100.0000		920,549	920,549	920,549	920,549						920,549				26,637	08/15/2033
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40		12/15/2019	Redemption 100.0000		357,143	357,143	357,143	357,143						357,143				15,402	06/15/2040
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29		10/01/2019	Redemption 100.0000		1,646,101	1,646,101	1,652,274	1,651,555		(5,454)		(5,454)		1,646,101				50,618	10/01/2029
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29		06/04/2019	Call 100.0000		4,830,766	4,830,766	4,830,581	4,870,371		(39,604)		(39,604)		4,830,766				65,074	04/25/2029
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29		05/25/2019	Paydown		859,525	859,525	859,492	866,572		(7,047)		(7,047)		859,525				6,668	04/25/2029
85045@-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		12/21/2019	Redemption 100.0000		219,110	219,110	219,110	219,110						219,110				7,295	12/21/2026
85571B-AP-0	STARWOOD PROPERTY TRUST BASIC 3.625% 02/01/21		12/04/2019	DEFAULT ATHENE BROKER		3,521,875	3,500,000	3,499,000	3,499,000		502		502		3,499,502		22,373	22,373	170,929	02/01/2021
85572R-AA-7	START LTD START LTD 4.089% 05/15/43		12/15/2019	Paydown		422,260	422,260	418,358	418,062		4,198		4,198		422,260				4,717	05/15/2043
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1 4.170% 04/20/45		02/13/2019	DEFAULT ATHENE BROKER		2,052,396	2,026,281	2,056,679	2,050,668		(430)		(430)		2,050,238		2,158	2,158	12,440	04/20/2045
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1 4.170% 04/20/45		01/20/2019	Paydown		860	860	873	871		(10)		(10)		860				3	04/20/2045

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE 4.310% 05/25/35		12/01/2019	Paydown		917,581	900,945	828,962	841,406		76,175		76,175		917,581				19,371	05/25/2035
86359B-3J-8	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SEC CORP 5.500% 02/25/35		09/01/2019	Paydown		3,500,000	3,500,000	3,292,995	3,359,137		140,863		140,863		3,500,000				144,375	02/25/2035
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES 5.636% 03/25/34		01/01/2019	Paydown																03/25/2034
86359D-QS-9	STRUCTURED ASSET SEC CORP SASC 2005-16 3A1 6.000% 09/25/35		08/01/2019	Paydown		8,001,410	10,510,312	8,264,121	7,610,700		390,710		390,710		8,001,410				412,135	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP SASC 2005-17 4A1 5.500% 10/25/35		04/01/2019	Paydown		3,333,029	3,333,029	3,066,387	3,169,851		163,177		163,177		3,333,029				60,576	10/25/2035
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE SFS 2005-A B 6.948% 05/15/25		12/15/2019	Paydown		1,090,172	1,090,172	1,110,613	1,093,130		(2,958)		(2,958)		1,090,172				39,628	05/15/2025
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST 1.992% 10/25/36		12/26/2019	Paydown		718,211	718,211	592,524	621,577		96,634		96,634		718,211				11,132	10/25/2036
86364C-AF-9	STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1 3.693% 07/25/37		12/01/2019	Paydown		733,441	770,119	565,356	515,697		217,745		217,745		733,441				18,254	07/25/2037
86787G-AJ-1	SUNTRUST BANK SUNTRUST BANK 3.300% 05/15/26		12/04/2019	DEFAULT ATHENE BROKER		1,043,710	1,000,000	994,940	996,110		440		440		996,550		47,160	47,160	34,925	05/15/2026
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		12/01/2019	Paydown		201,994	240,584	214,942	220,919		(18,924)		(18,924)		201,994				7,481	12/25/2035
871503-AH-1	SYMANTEC CORP SYMC 4.2 09/15/20 4.200% 09/15/20		06/06/2019	CITIGROUP GLOBAL MARKETS		11,543,788	11,515,000	11,543,885	11,521,722		(1,700)		(1,700)		11,520,022		23,766	23,766	356,005	09/15/2020
871503-AK-4	SYMANTEC CORP SYMC 3.95 06/15/22 3.950% 06/15/22		06/06/2019	CITIGROUP GLOBAL MARKETS		19,925,000	20,000,000	19,840,000	19,937,363		7,527		7,527		19,944,890		(19,890)	(19,890)	384,028	06/15/2022
87244C-AL-0	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS BR 4.116% 10/20/30		02/14/2019	DEFAULT ATHENE BROKER		996,370	1,000,000	1,000,000	1,000,000						1,000,000		(3,630)	(3,630)	15,228	10/20/2030
87244C-AN-6	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS CR 4.866% 10/20/30		02/14/2019	DEFAULT ATHENE BROKER		1,992,460	2,000,000	2,000,000	2,000,000						2,000,000		(7,540)	(7,540)	34,694	10/20/2030
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING 4.377% 05/25/46		07/31/2019	DEFAULT ATHENE BROKER		2,790,539	2,744,000	2,744,000	2,744,000						2,744,000		46,539	46,539	82,072	05/25/2046
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING 4.377% 05/25/46		05/25/2019	Paydown		14,000	14,000	14,000	14,000						14,000				230	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23 4.970% 05/25/46		11/25/2019	Paydown		375,800	375,800	375,800	375,800						375,800				11,673	05/25/2046
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 3.270% 11/21/39		12/20/2019	Paydown		224,250	224,250	217,768	221,033		3,217		3,217		224,250				3,972	11/21/2039
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 4.150% 11/21/39		12/20/2019	Paydown		200,000	200,000	188,828	193,212		6,788		6,788		200,000				4,496	11/21/2039
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		11/01/2019	Paydown		110,278	109,928	84,482	72,347		37,931		37,931		110,278				5,484	07/25/2036
878237-AH-9	TECH DATA CORP TECD 4.95 02/15/27 4.950% 02/15/27		11/13/2019	JP MORGAN SECURITIES		20,300,000	20,000,000	19,997,800	19,998,527		95		95		19,998,622		301,378	301,378	1,237,500	02/15/2027
88224P-JS-9	TEXAS CAPITAL BANK NA TCBI 5 1/4 01/31/26 5.250% 01/31/26		10/30/2019	DEUTSCHE BANK		20,804,200	20,000,000	20,000,000	20,000,000						20,000,000		804,200	804,200	1,315,417	01/31/2026
882384-AC-4	TEXAS EASTERN TRANSMISSI SEP 2.8 10/15/22 2.800% 10/15/22		09/17/2019	BARCLAYS CAPITAL GROUP		11,551,980	11,500,000	11,178,230	11,358,563		25,475		25,475		11,384,038		167,942	167,942	298,744	10/15/2022
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC 4.120% 06/30/34		12/31/2019	Redemption 100.0000		1,257,757	1,257,757	1,257,757	1,257,757						1,257,757				37,777	06/30/2034
88581#-AA-6	301 NORTH FEDERAL WAY LLC 4.350% 07/18/38		12/01/2019	Redemption 100.0000		69,603	69,603	69,603	69,603						69,603				1,658	07/18/2038
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32		12/15/2019	Paydown		197,916	197,916	197,908	198,171		(255)		(255)		197,916				4,936	05/17/2032
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 2.095% 06/30/36		12/30/2019	Paydown		3,618,550	3,618,550	2,902,843	3,382,951		235,599		235,599		3,618,550				58,843	06/30/2036
887317-AD-7	TIME WARNER INC 6.500% 11/15/36		06/05/2019	DEFAULT ATHENE BROKER		601,056	500,000	529,285	524,150		(327)		(327)		523,822		77,233	77,233	31,250	11/15/2036

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
887317-AW-5	TIME WARNER INC TWX 3.6 07/15/25 3.600% 07/15/25		06/05/2019	Tax Free Exchange		4,992,380	5,000,000	4,988,000	4,991,906		474		474		4,992,380				165,000	07/15/2025
88732J-AS-7	TIME WARNER CABLE LLC TWC 8 1/4 04/01/19 8.250% 04/01/19		04/01/2019	Maturity		5,000,000	5,000,000	4,967,400	4,998,836		1,164		1,164		5,000,000				206,250	04/01/2019
896522-AH-2	TRINITY INDUSTRIES INC TRN 4.55 10/01/24 4.550% 10/01/24		12/04/2019	ROBERT W. BAIRD		10,265,000	10,000,000	10,021,710	10,018,631		(2,884)		(2,884)		10,015,747		249,253	249,253	527,421	10/01/2024
89679H-AA-3	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.520% 06/20/42		12/20/2019	Paydown		401,369	401,369	401,295	402,706		(1,337)		(1,337)		401,369				7,634	06/20/2042
89679H-AJ-4	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.950% 03/20/43		12/20/2019	Paydown		150,000	150,000	149,972	149,980		20		20		150,000				3,210	03/20/2043
89679H-AL-9	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 4.780% 03/20/43		12/20/2019	Paydown		100,000	100,000	99,961	99,969		31		31		100,000				2,589	03/20/2043
89916#-AA-0	TULAROSA HOLDINGS LLC 6.480% 09/15/28		12/15/2019	Redemption 100.0000		57,341	57,341	57,341	57,341						57,341				2,032	09/15/2028
90131H-AY-1	21ST CENTURY FOX AMERICA FOXA 7.43 10/01/26 7.430% 10/01/26		03/20/2019	Tax Free Exchange		2,971,061	2,670,000	3,085,758	2,978,058		(6,997)		(6,997)		2,971,061				93,129	10/01/2026
90131H-BA-2	21ST CENTURY FOX AMERICA FOXA 7.3 04/30/28 7.300% 04/30/28		03/20/2019	Tax Free Exchange		10,815,802	10,000,000	11,049,020	10,830,434		(14,632)		(14,632)		10,815,802				283,889	04/30/2028
90131H-BD-6	21ST CENTURY FOX AMERICA FOXA 6.55 03/15/33 6.550% 03/15/33		03/20/2019	Tax Free Exchange		9,186,568	9,000,000	9,215,423	9,188,377		(1,809)		(1,809)		9,186,568				302,937	03/15/2033
90131H-BM-6	21ST CENTURY FOX AMERICA FOXA 6 3/4 01/09/38 6.750% 01/09/38		03/20/2019	Tax Free Exchange		7,601,070	7,000,000	7,661,829	7,604,902		(3,832)		(3,832)		7,601,070				329,438	01/09/2038
90131H-BW-4	21ST CENTURY FOX AMERICA FOXA 3.7 10/15/25 3.700% 10/15/25		03/20/2019	Tax Free Exchange		3,993,421	4,000,000	3,990,616	3,993,228		193		193		3,993,421				63,722	10/15/2025
90265E-AG-5	UDR INC UDR 4 5/8 01/10/22 4.625% 01/10/22		11/01/2019	Call 105.4884		19,779,072	18,750,000	18,718,785	18,738,782		2,876		2,876		18,741,657		8,343	8,343	2,163,642	01/10/2022
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E 6.252% 01/10/45		02/05/2019	BAY CREST PARTNERS		3,426,172	3,500,000	3,409,140	3,409,140		2,665		2,665		3,411,805		14,367	14,367	38,825	01/10/2045
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 D 5.728% 05/10/45		09/20/2019	Various		14,957,031	15,000,000	15,530,859	15,200,573		(77,649)		(77,649)		15,122,924		(165,893)	(165,893)	686,177	05/10/2045
902753-AA-0	UIRC - GSA IV LLC 5.000% 12/05/34		11/01/2019	Call 121.4842		4,916,522	4,047,047	4,047,047	4,047,047		869,475		869,475		4,916,522				183,241	12/05/2034
902753-AA-0	UIRC - GSA IV LLC 5.000% 12/05/34		10/05/2019	Redemption 100.0000		175,416	175,416	175,416	175,416						175,416				4,045	12/05/2034
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA 1.987% 08/10/49		12/01/2019	Paydown				309,711	123,677		(123,677)		(123,677)						22,702	08/10/2049
907818-DD-7	UNION PACIFIC CORP UNP 6 1/8 02/15/20 6.125% 02/15/20		10/15/2019	Call 101.2640		5,063,200	5,000,000	4,980,350	4,997,335		1,858		1,858		4,999,192		808	808	420,492	02/15/2020
90919W-AA-8	UNISON GROUND LEASE FUND UNITOW 2.981 03/15/20 2.981% 03/16/20		04/15/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				49,683	03/16/2020
90919W-AC-4	UNISON GROUND LEASE FUND UNITOW 3.721 03/15/20 3.721% 03/16/20		04/15/2019	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				124,033	03/16/2020
909318-AA-5	UNITED AIR 2018-1 AA PTT BASIC 3.500% 03/01/30		09/03/2019	Redemption 100.0000		168,763	168,763	168,763	168,763						168,763				4,688	03/01/2030
90931V-AA-4	UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30 3.700% 03/01/30		09/01/2019	Redemption 100.0000		632,861	632,861	632,861	632,861						632,861				18,585	03/01/2030
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 3.100% 10/07/28		10/07/2019	Redemption 100.0000		1,268,687	1,268,687	1,268,687	1,268,687						1,268,687				29,497	10/07/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51		09/15/2019	Redemption 100.0000		409,568	409,568	388,497	390,881		18,687		18,687		409,568				17,221	09/15/2051
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH 4.000% 01/15/43		12/15/2019	Redemption 100.0000		124,150	124,150	124,150	124,150						124,150				3,318	01/15/2043
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		12/16/2019	Paydown		60,000	60,000	60,000	60,000						60,000				1,324	02/16/2043
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		12/15/2019	Paydown		107,500	107,500	107,500	107,500						107,500				2,420	11/16/2043
92239M-C#-6	VECTREN UTILITY HOLDINGS VECTREN UTILITY HOLDINGS 3.900% 12/15/35		02/01/2019	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				76,375	12/15/2035

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
92276M-AX-3	VENTAS REALTY LP/CAP CRP VTR 4 1/4 03/01/22 4.250% 03/01/22		08/21/2019	Call 105.4580		15,354,685	14,560,000	14,733,841	14,657,418		(20,769)		(20,769)		14,636,649		(76,649)	(76,649)	1,396,296	03/01/2022
92343V-DD-3	VERIZON COMMUNICATIONS VZ 2 5/8 08/15/26 2.625% 08/15/26		12/10/2019	DEFAULT ATHENE BROKER		5,073,783	5,000,000	4,987,250	4,989,995		1,130		1,130		4,991,125		82,657	82,657	173,177	08/15/2026
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC 5.193% 10/15/46		12/15/2019	Paydown		54,007	54,007	54,005	54,026		(20)		(20)		54,007				1,519	10/15/2046
000000-00-0	BNFS LEASE BACKED SECURITY 4.070% 05/15/34 22970*AA8		12/15/2019	Redemption 100.0000		237,462	237,462	237,462	237,462						237,462				5,348	05/15/2034
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		12/31/2019	Redemption 100.0000		98,133	98,133	98,133	98,133						98,133				2,550	06/30/2030
92890K-BG-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 C 3.909% 09/15/57		12/20/2019	BAY CREST PARTNERS		14,034,074	14,585,000	13,954,807	14,164,104		53,967		53,967		14,218,071		(183,996)	(183,996)	592,631	09/15/2057
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2019	Paydown		91,941	91,941	76,886	81,459		10,482		10,482		91,941				3,354	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 3.841% 12/25/35		12/01/2019	Paydown		98,897	98,897	90,738	96,999		1,897		1,897		98,897				1,897	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS 2.212% 06/25/44		12/25/2019	Paydown		162,545	162,545	150,760	154,076		8,468		8,468		162,545				3,110	06/25/2044
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA 2.055% 11/15/45		12/01/2019	Paydown				885,367	354,394		(354,394)		(354,394)						50,702	11/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.972% 08/15/45		12/01/2019	Paydown				1,049,903	446,803		(446,803)		(446,803)						88,408	08/15/2045
92937W-AA-2	WCP ISSUER LLC WCPTOW 3.819 08/15/20 3.819% 08/15/20		04/15/2019	Call 100.0000		13,972,105	13,972,105	13,972,105	13,972,105						13,972,105				177,865	08/15/2020
92937W-AA-2	WCP ISSUER LLC WCPTOW 3.819 08/15/20 3.819% 08/15/20		03/15/2019	Redemption 100.0000		99,474	99,474	99,474	99,474						99,474				633	08/15/2020
92937W-AC-8	WCP ISSUER LLC WCPTOW 4.557 08/15/20 4.557% 08/15/20		04/15/2019	Call 98.2415		8,380,000	8,530,000	8,530,000	8,530,000						8,530,000				(22,700)	08/15/2020
92937W-AC-8	WCP ISSUER LLC WCPTOW 4.557 08/15/20 4.557% 08/15/20		03/15/2019	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				448	08/15/2020
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA 0.581% 08/15/46		12/01/2019	Paydown				1,013,876	406,285		(406,285)		(406,285)						87,531	08/15/2046
92940V-AB-7	WRG Debt Funding II LLC SERIES 20171 CLASS B 5.926% 03/15/26		07/31/2019	DEFAULT ATHENE BROKER		1,314,930	1,300,000	1,299,797	1,301,717		(602)		(602)		1,301,115		13,815	13,815	48,363	03/15/2026
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292 7.750% 01/15/23		12/15/2019	Redemption 100.0000		174,215	174,215	174,703	174,371		(156)		(156)		174,215				7,490	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296 7.750% 01/15/23		12/15/2019	Redemption 100.0000		170,984	170,984	171,463	171,138		(154)		(154)		170,984				7,351	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086 7.750% 01/15/23		12/15/2019	Redemption 100.0000		199,999	199,999	200,559	200,137		(138)		(138)		199,999				8,602	01/15/2023
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 4.196% 03/25/37		12/01/2019	Paydown		123,916	130,649	100,172	112,647		11,268		11,268		123,916				2,776	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 2.939% 03/25/47		12/01/2019	Paydown		245,747	278,989	134,414	149,103		96,644		96,644		245,747				5,049	03/25/2047
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A 3.219% 07/25/46		12/01/2019	Paydown		172,887	173,375	145,851	152,286		20,601		20,601		172,887				3,542	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 6.142% 08/25/38		12/01/2019	Paydown		315,556	315,556	295,242	299,943		15,613		15,613		315,556				9,876	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1 5.500% 09/25/35		12/01/2019	Paydown		174,298	228,455	206,728	197,403		(23,105)		(23,105)		174,298				9,044	09/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 2.292% 02/25/36		12/25/2019	Paydown		212,451	249,154	214,117	215,798		(3,347)		(3,347)		212,451				4,221	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 3.179% 04/25/46		12/01/2019	Paydown		212,840	222,851	188,309	189,690		23,150		23,150		212,840				4,129	04/25/2046
93935L-AB-4	WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE 3.089% 10/25/46		12/01/2019	Paydown		240,949	263,434	229,846	234,606		6,343		6,343		240,949				5,812	10/25/2046

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
94684@-AA-2	WELLS DAIRY COMPANY 6.420% 01/18/27		12/31/2019	Redemption 100.0000		546,644	546,644	546,644	546,644						546,644				19,216	01/18/2027
949757-AD-0	WELLS FARGO MTG BK SEC WFMBS 2004-6 A4 5.500% 06/25/34		11/01/2019	Paydown		534,108	534,108	470,015	489,928		44,180		44,180		534,108				25,443	06/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC WFMBS 2005-16 A2 5.000% 01/25/36		11/01/2019	Paydown		283,636	283,636	246,764	255,620		28,016		28,016		283,636				11,901	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC WFMBS 2005-17 1A1 5.500% 01/25/36		11/01/2019	Paydown		4,263,732	4,319,950	3,754,776	3,883,592		380,140		380,140		4,263,732				197,375	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A17 6.000% 07/25/37		11/01/2019	Paydown		1,299,423	1,408,248	1,224,974	1,312,636		(13,213)		(13,213)		1,299,423				67,072	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A31 6.250% 07/25/37		11/01/2019	Paydown		2,598,520	2,816,143	2,551,355	2,707,495		(108,974)		(108,974)		2,598,520				139,708	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC WFMBS 2006-8 A15 6.000% 07/25/36		09/01/2019	Paydown		2,698,296	2,950,566	2,651,865	2,745,319		(47,023)		(47,023)		2,698,296				124,962	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC WFMBS 2006-11 A8 6.000% 09/25/36		09/01/2019	Paydown		1,963,687	2,087,612	1,859,004	1,961,483		2,204		2,204		1,963,687				87,065	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC WFMBS 2006-15 A1 6.000% 11/25/36		09/01/2019	Paydown		464,332	490,752	452,350	472,313		(7,981)		(7,981)		464,332				20,376	11/25/2036
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37		12/01/2019	Paydown		694,148	761,129	675,465	724,072		(29,924)		(29,924)		694,148				26,111	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC WFMBS 2007-4 A8 6.000% 04/25/37		09/01/2019	Paydown		4,533,183	4,838,162	4,353,906	4,650,711		(117,528)		(117,528)		4,533,183				194,008	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC WFMBS 2007-11 A92 6.000% 08/25/37		10/01/2019	Paydown		2,343,045	2,460,107	2,254,858	2,351,800		(8,755)		(8,755)		2,343,045				112,043	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC WFMBS 2007-8 2A10 6.000% 07/25/37		09/01/2019	Paydown		3,716,579	3,954,822	3,579,679	3,786,271		(69,691)		(69,691)		3,716,579				159,025	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC WFMBS 2007-12 A6 5.500% 09/25/37		10/01/2019	Paydown		5,972,657	5,972,657	5,318,931	5,607,716		364,941		364,941		5,972,657				243,114	09/25/2037
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST 4.585% 08/27/35		12/01/2019	Paydown		799,068	799,068	793,157	800,585		(1,517)		(1,517)		799,068				25,704	08/27/2035
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA 1.123% 01/15/52		12/01/2019	Paydown				23,777	23,760		(23,760)		(23,760)						1,845	01/15/2052
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45		12/15/2019	Paydown		31,250	31,250	31,246	31,274		(24)		(24)		31,250				878	06/15/2045
95058X-AE-8	WENDYS FUNDING WENDYS FUNDING LLC 3.884% 03/15/48		07/31/2019	DEFAULT ATHENE BROKER		1,982,253	1,970,000	1,970,000	1,970,000						1,970,000		12,253	12,253	48,034	03/15/2048
95058X-AE-8	WENDYS FUNDING WENDYS FUNDING LLC 3.884% 03/15/48		12/15/2019	Paydown		20,000	20,000	20,000	20,000						20,000				388	03/15/2048
959802-AH-2	WESTERN UNION CO/THE WU 6.2 11/17/36 6.200% 11/17/36		11/18/2019	JP MORGAN SECURITIES		10,132,650	9,000,000	9,441,630	9,373,827		(10,881)		(10,881)		9,362,946		769,704	769,704	562,650	11/17/2036
96145D-AC-9	WESTROCK CO WESTROCK CO 3.375% 09/15/27		02/20/2019	Tax Free Exchange		12,995,216	13,000,000	12,994,280	12,995,151		65		65		12,995,216				188,906	09/15/2027
96145D-AG-0	WESTROCK CO WRK 4 03/15/28 4.000% 03/15/28		02/20/2019	Tax Free Exchange		9,984,163	10,000,000	9,982,700	9,983,967		196		196		9,984,163				172,222	03/15/2028
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL 4.090% 09/15/44		12/15/2019	Redemption 100.0000		319,642	319,642	319,642	319,642						319,642				7,126	09/15/2044
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		12/01/2019	Paydown		3,370,890	3,370,890	3,285,535	3,287,077		83,812		83,812		3,370,890				73,745	06/20/2045
BCC2CS-Q4-5	PROP LIMITED ELIX AVIATION 5.300% 03/15/42		12/01/2019	Paydown		3,923,696	3,923,696	3,929,882	3,924,071		(375)		(375)		3,923,696				77,091	03/15/2042
BCC2CS-Q6-0	PROP LIMITED ELIX AVIATION 6.900% 03/15/42		12/01/2019	Paydown		560,446	560,446	555,303	555,040		5,407		5,407		560,446				14,356	03/15/2042
BCC2EW-AX-7	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		12/15/2019	Paydown		370,285	370,285	379,121	377,645		(7,361)		(7,361)		370,285				9,033	11/15/2037
BCC2EW-AZ-2	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 5.680% 11/15/37		12/15/2019	Paydown		259,199	259,199	264,427	263,592		(4,393)		(4,393)		259,199				9,016	11/15/2037
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27 3.750% 06/15/29	A	12/15/2019	Redemption 100.0000		482,213	482,213	482,213	482,213						482,213				13,562	06/15/2029

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27 4.125% 06/15/29	A	12/15/2019	Redemption 100.0000		578,655	578,655	581,488	580,975		(2,321)		(2,321)		578,655				17,902	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 09/15/27	A	09/15/2019	Redemption 100.0000		482,491	482,491	482,491	482,491						482,491				13,027	09/15/2027
292505-AH-7	ENCANA CORP ECACN 6 1/2 05/15/19 6.500% 05/15/19	A	05/15/2019	Maturity		6,000,000	6,000,000	6,111,660	6,005,478		(5,478)		(5,478)		6,000,000				195,000	05/15/2019
29250N-AF-2	ENBRIDGE INC ENBCN 4 10/01/23 4.000% 10/01/23	A	09/17/2019	BARCLAYS CAPITAL GROUP		31,578,900	30,000,000	29,769,100	29,878,623		16,826		16,826		29,895,449		1,683,451	1,683,451	1,160,000	10/01/2023
380956-AD-4	GOLDCORP INC GCN 3.7 03/15/23 3.700% 03/15/23	A	04/22/2019	Tax Free Exchange		36,013,161	36,000,000	35,925,480	36,015,492		(2,332)		(2,332)		36,013,161				802,900	03/15/2023
59151K-AH-1	METHANEX CORP MXCN 3 1/4 12/15/19 3.250% 12/15/19	A	10/16/2019	Call 100.2187		10,447,798	10,425,000	10,446,998	10,428,267		(2,703)		(2,703)		10,425,564		(564)	(564)	306,083	12/15/2019
67077M-AA-6	POTASH CORP-SASKATCHEWAN NUTRIEN LTD 6.500% 05/15/19	A	05/15/2019	Maturity		11,000,000	11,000,000	11,036,476	11,012,891		(12,891)		(12,891)		11,000,000				357,500	05/15/2019
820439-A#-4	SHAWCOR LTD SENIOR C NOTES 3.820% 03/31/25	A	03/07/2019	Call 100.0000		1,490,426	1,490,426	1,490,426	1,490,426						1,490,426				84,480	03/31/2025
820439-A@-6	SHAWCOR LTD SENIOR B NOTES 3.670% 03/31/23	A	03/07/2019	Call 100.0000		1,490,426	1,490,426	1,490,426	1,490,426						1,490,426				59,400	03/31/2023
893526-8Y-2	TRANSCANADA PIPELINES TRPCN 7 1/8 01/15/19 7.125% 01/15/19	A	01/15/2019	Call 100.0000		10,000,000	10,000,000	10,084,200	10,000,444		(444)		(444)		10,000,000				356,250	01/15/2019
960410-AC-2	WESTJET AIRLINES LTD WJACN 3 1/2 06/16/21 3.500% 06/16/21	A	12/13/2019	STIFEL NICOLAUS		20,300,000	20,000,000	20,009,020	20,004,577		(1,814)		(1,814)		20,002,763		297,237	297,237	701,944	06/16/2021
98462Y-AA-8	YAMANA GOLD INC YRICN 4.95 07/15/24 4.950% 07/15/24	A	12/01/2019	Tax Free Exchange		9,996,753	10,000,000	9,993,460	9,996,191		562		562		9,996,753				682,000	07/15/2024
98462Y-C#-5	YAMANA GOLD INC SERIES B SENIOR NOTES 4.780% 06/10/23	A	08/12/2019	Call 107.0270		6,194,089	5,787,407	5,787,407	5,787,407						5,787,407				577,648	06/10/2023
98462Y-C*-9	YAMANA GOLD INC SERIES D SENIOR NOTES 4.910% 03/23/24	A	08/22/2019	SEAPORT		3,707,180	3,524,604	3,524,604	3,524,604						3,524,604		182,576	182,576	111,836	03/23/2024
000000-00-0	EMAAR SUKUK LTD EMAAR SUKUK LTD 3.635% 09/15/26	D	01/17/2019	DEFAULT ATHENE BROKER		2,698,850	3,000,000	2,894,000	2,909,921		431		431		2,910,352		(211,502)	(211,502)	36,825	09/15/2026
00084D-AR-1	ABN AMRO BANK NV ABN AMRO BANK NV 2.376% 01/19/21	D	05/01/2019	DEFAULT ATHENE BROKER		5,008,400	5,000,000	5,011,650	5,008,877		(1,410)		(1,410)		5,007,467		933	933	81,978	01/19/2021
02343U-AA-3	AMCOR FINANCE USA INC AMCAU 3 5/8 04/28/26 3.625% 04/28/26	C	06/13/2019	Tax Free Exchange		15,058,493	15,000,000	15,081,750	15,061,995		(3,502)		(3,502)		15,058,493				422,812	04/28/2026
02343U-AB-1	AMCOR FINANCE USA INC AMCAU 4 1/2 05/15/28 4.500% 05/15/28	C	06/13/2019	Tax Free Exchange		14,984,316	15,000,000	14,982,810	14,983,679		637		637		14,984,316				457,500	05/15/2028
032523-AA-0	ANADOLU EFES AEFES 3 3/8 11/01/22 3.375% 11/01/22	D	09/18/2019	DEUTSCHE BANK		24,437,500	25,000,000	24,690,250	24,868,405		23,374		23,374		24,891,778		(454,278)	(454,278)	747,656	11/01/2022
03665J-AG-3	ANTARES CLO ANTARES CLO 6.166% 07/20/28	D	06/21/2019	DEFAULT ATHENE BROKER		8,000,128	8,000,000	7,800,000	7,942,266		8,984		8,984		7,951,250		48,878	48,878	366,117	07/20/2028
04280T-AQ-2	ARROW POINT CLO LTD ARROW POINT CLO LTD 5.636% 10/15/26	D	06/26/2019	DEFAULT ATHENE BROKER		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				132,422	10/15/2026
04530D-AC-6	ASPEN INSURANCE HLDG LTD AHL 6 12/15/20 6.000% 12/15/20	D	09/30/2019	Call 104.3901		5,219,504	5,000,000	4,982,500	4,995,733		1,575		1,575		4,997,308		2,692	2,692	457,004	12/15/2020
052528-AK-2	AUST & NZ BANKING GROUP AUST & NZ BANKING GRP 4.400% 05/19/26	D	05/08/2019	DEFAULT ATHENE BROKER		1,029,710	1,000,000	999,520	999,626		15		15		999,642		30,068	30,068	20,900	05/19/2026
05530Q-AG-5	BAT INTL FINANCE PLC BASIC 2.750% 06/15/20	D	11/05/2019	Call 100.6240		1,006,240	1,000,000	989,630	990,831		15,409		15,409		1,006,240				24,444	06/15/2020
055451-AH-1	BHP BILLITON FIN USA LTD BHP 6 1/2 04/01/19 6.500% 04/01/19	D	04/01/2019	Maturity		5,000,000	5,000,000	4,983,950	4,999,468		532		532		5,000,000				162,500	04/01/2019
056828-AE-6	BAIN CAPITAL CREDIT CLO LTD BCC 2016-2A C 4.586% 01/15/29	D	08/30/2019	Call 100.0000		19,890,000	19,890,000	19,890,000	19,890,000						19,890,000				909,779	01/15/2029
06739F-FS-5	BARCLAYS BANK PLC BACR 6 3/4 05/22/19 6.750% 05/22/19	D	05/22/2019	Maturity		5,000,000	5,000,000	4,950,600	4,997,387		2,613		2,613		5,000,000				168,750	05/22/2019
09629V-AG-8	BLUEMOUNTAIN CLO LTD BLUEM 2018-2A C 4.110% 08/15/30	D	06/26/2019	DEFAULT ATHENE BROKER		1,464,750	1,500,000	1,500,000	1,500,000						1,500,000		(35,250)	(35,250)	59,135	08/15/2030
09629V-AJ-2	BLUEMOUNTAIN CLO LTD BLUEM 2018-2A D 5.060% 08/15/30	D	06/26/2019	DEFAULT ATHENE BROKER		1,708,000	1,750,000	1,750,000	1,750,000						1,750,000		(42,000)	(42,000)	82,845	08/15/2030

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
10010Y-AA-0	TURKISH AIRLN 15-1 A PTT THYAO 4.2 03/15/27 4.200% 03/15/27	D	09/15/2019	Redemption 100.0000		548,502	548,502	548,502	548,502						548,502				17,263	03/15/2027
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 4.625% 06/20/24	D	12/20/2019	Redemption 100.0000		2,187,782	2,187,782	2,187,782	2,187,782						2,187,782				63,957	06/20/2024
111013-AK-4	SKY PLC SKYLN 3 1/8 11/26/22 3.125% 11/26/22	D	09/17/2019	BARCLAYS CAPITAL GROUP		30,842,100	30,000,000	29,954,525	29,980,518		3,401		3,401		29,983,919		858,181	858,181	763,021	11/26/2022
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A 3.470% 10/25/27	D	12/25/2019	Paydown		500,000	500,000	499,892	499,917		83		83		500,000				9,398	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 3.350% 03/27/28	D	12/27/2019	Paydown		1,400,000	1,400,000	1,399,905	1,399,852		148		148		1,400,000				25,404	03/27/2028
12805P-AA-4	CAL FUNDING III LTD CAL FUNDING III LTD 3.620% 06/25/42	D	12/25/2019	Paydown		100,000	100,000	99,989	100,109		(109)		(109)		100,000				1,961	06/25/2042
12805P-AJ-5	CAL FUNDING III LTD SERIES 20182A CLASS A 4.340% 09/25/43	D	12/25/2019	Paydown		100,000	100,000	99,989	99,323		677		677		100,000				2,351	09/25/2043
13079W-AG-3	SYMPHONY CLO LTD SYMP 2012-9A CR 4.451% 10/16/28	D	07/05/2019	Call 100.0000		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				386,236	10/16/2028
17178F-AA-4	CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 3.750% 11/16/22	D	06/26/2019	TENDER OFFER		8,137,714	8,057,143	8,002,032	8,033,281		2,805		2,805		8,036,086		101,628	101,628	184,643	11/16/2022
17178F-AA-4	CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 3.750% 11/16/22	D	06/26/2019	Tax Free Exchange		6,924,712	6,942,857	6,895,368	6,922,295		2,417		2,417		6,924,712				159,107	11/16/2022
24668P-AF-4	KONINKIJKE AHOLD DLHAIZE ADNA 4 1/8 04/10/19 4.125% 04/10/19	D	04/10/2019	Maturity		10,620,000	10,620,000	10,667,378	10,622,286		(2,286)		(2,286)		10,620,000				219,038	04/10/2019
25156P-AN-3	DEUTSCHE TELEKOM INT FIN DT 6 07/08/19 6.000% 07/08/19	D	07/08/2019	Various		10,300,000	10,300,000	10,256,672	10,297,063		2,937		2,937		10,300,000				618,000	07/08/2019
26827E-AE-5	ECAF LTD ECAF LTD 2015 5.802% 06/15/40	D	07/31/2019	DEFAULT ATHENE BROKER		1,230,748	1,204,672	1,186,602	1,202,500		604		604		1,203,105		27,644	27,644	43,879	06/15/2040
26827E-AE-5	ECAF LTD ECAF LTD 2015 5.802% 06/15/40	D	07/15/2019	Paydown		58,970	58,970	58,085	58,864		106		106		58,970				1,140	06/15/2040
28622Q-AF-8	Elevation CLO Ltd AWPT 2014-2A DR 5.186% 10/15/29	D	06/26/2019	DEFAULT ATHENE BROKER		986,000	1,000,000	1,000,000	1,000,000						1,000,000		(14,000)	(14,000)	40,963	10/15/2029
294829-AA-4	ERICSSON LM ERICB 4 1/8 05/15/22 4.125% 05/15/22	D	02/20/2019	DEUTSCHE BANK		29,925,000	30,000,000	30,097,200	30,040,845		(1,636)		(1,636)		30,039,209		(114,209)	(114,209)	333,438	05/15/2022
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC 5.000% 07/30/26	D	07/31/2019	DEFAULT ATHENE BROKER		3,478,992	3,439,873	3,439,873	3,439,873						3,439,873		39,118	39,118	128,995	07/30/2026
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC 5.000% 07/30/26	D	04/30/2019	Paydown		787,975	787,975	787,975	787,975						787,975				14,003	07/30/2026
34960J-AW-5	FORTRESS CREDIT OPP CLO SERIES 20156A CLASS BTR 4.060% 07/10/30	D	06/26/2019	DEFAULT ATHENE BROKER		1,457,700	1,500,000	1,485,000	1,486,098		1,757		1,757		1,487,855		(30,155)	(30,155)	50,102	07/10/2030
34961J-AG-9	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 3.860% 11/15/29	D	06/26/2019	DEFAULT ATHENE BROKER		1,974,400	2,000,000	2,000,000	2,000,000						2,000,000		(25,600)	(25,600)	56,675	11/15/2029
34961P-AJ-9	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD 5.484% 07/11/30	D	06/26/2019	DEFAULT ATHENE BROKER		991,000	1,000,000	1,000,000	1,000,000						1,000,000		(9,000)	(9,000)	43,715	07/11/2030
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-38A C 4.766% 07/20/30	D	02/14/2019	DEFAULT ATHENE BROKER		4,996,950	5,000,000	4,940,000	4,940,000		666		666		4,940,666		56,284	56,284	138,469	07/20/2030
398080-AQ-4	GREYWOLF CLO LTD GREYWOLF CLO LTD 5.402% 01/17/27	D	02/27/2019	DEFAULT ATHENE BROKER		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				66,448	01/17/2027
43133A-AB-3	Hildene CLO SERIES 20181A CLASS A2L 4.010% 10/10/38	D	06/26/2019	DEFAULT ATHENE BROKER		4,915,000	5,000,000	5,000,000	5,000,000						5,000,000		(85,000)	(85,000)	185,924	10/10/2038
43474T-AA-1	HOLCIM LTD LHNVX 6 12/30/19 6.000% 12/30/19	D	12/30/2019	Maturity		10,020,000	10,020,000	10,332,786	10,063,923		(43,923)		(43,923)		10,020,000				601,200	12/30/2019
45074G-AB-6	IBERDROLA FIN IRELAND IBESM 5 09/11/19 5.000% 09/11/19	D	09/11/2019	Maturity		5,214,000	5,214,000	5,157,937	5,208,724		5,276		5,276		5,214,000				260,700	09/11/2019
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE 6.050% 12/31/42	D	12/31/2019	Redemption 100.0000		964,151	964,151	964,151	964,151						964,151				43,919	12/31/2042
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR 5.350% 03/31/33	D	09/30/2019	Redemption 100.0000		356,227	356,227	356,227	356,227						356,227				16,346	03/31/2033
478375-AG-3	JOHNSON CONTROLS INTL PL JCI 3 5/8 07/02/24 3.625% 07/02/24	D	05/17/2019	TENDER OFFER		350,037	349,000	347,729	348,036		60		60		348,097		1,940	1,940	11,801	07/02/2024

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26 3.900% 02/14/26	C	05/17/2019	TENDER OFFER		16,082,209	15,889,000	15,789,097	15,808,581		3,728		3,728		15,812,309		269,900	269,900	772,871	02/14/2026
543064-AA-7	LST II LONGITUDINAL DE LA SIERRA TRAM 5.230% 04/30/35	D	10/31/2019	Redemption 100.0000		1,364,080	1,364,080	1,364,080	1,364,080						1,364,080				44,135	04/30/2035
55820J-AE-0	MADISON PARK FUNDING MDPK 2016-21A B 4.690% 07/25/29	D	11/18/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				283,177	07/25/2029
55820N-AE-1	MADISON PARK FUNDING LTD MDPK 2016-24A C1 4.566% 01/20/28	D	08/15/2019	Call 100.0000		9,000,000	9,000,000	8,934,300	8,945,199		(325)		(325)		8,944,874		55,126	55,126	384,582	01/20/2028
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	11/13/2019	Redemption 100.0000		1,228,138	1,228,138	1,183,994	1,186,113		42,025		42,025		1,228,138				43,610	05/10/2028
62983P-AB-1	NAKILAT INC QGTS 6.267 12/31/33 6.267% 12/31/33	D	12/31/2019	Redemption 100.0000		164,950	164,950	129,486	139,420		25,530		25,530		164,950				7,793	12/31/2033
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26 3.375% 01/14/26	D	06/05/2019	DEFAULT ATHENE BROKER		3,089,370	3,000,000	2,976,840	2,982,896		939		939		2,983,835		105,535	105,535	90,844	01/14/2026
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR 4.750% 01/22/28	D	07/22/2019	Redemption 100.0000		1,151,773	1,151,773	1,151,773	1,151,773						1,151,773				40,947	01/22/2028
67109B-CJ-1	OHALF 2015-1A C OHALF 2015-1A CR 4.460% 08/15/29	D	12/06/2019	Call 100.0000		22,550,000	22,550,000	22,550,000	22,550,000						22,550,000				1,211,530	08/15/2029
75405T-AA-7	RAS LAFFAN LNG II RASGAS 5.298 09/30/20 5.298% 09/30/20	D	09/30/2019	Redemption 100.0000		542,500	542,500	518,088	537,924		4,576		4,576		542,500				21,616	09/30/2020
77879R-AB-2	ROTOR ENGINES SECURITIZATION 2011-1A 5.750% 06/15/46	C	06/15/2019	Redemption 100.0000		3,354,079	3,354,079	3,354,079	3,354,079						3,354,079				100,169	06/15/2046
780097-BA-8	ROYAL BK SCOTLAND ROYAL BANK OF SCOTLAND GRP 4.800% 04/05/26	D	03/26/2019	DEFAULT ATHENE BROKER		7,259,000	7,000,000	7,288,710	7,229,217		(6,527)		(6,527)		7,222,690		36,310	36,310	161,467	04/05/2026
780097-BH-3	ROYAL BK SCOTLAND 3.497% 06/25/24	D	08/29/2019	DEFAULT ATHENE BROKER		1,996,281	2,000,000	2,000,000	2,000,000						2,000,000		(3,719)	(3,719)	56,672	06/25/2024
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	12/15/2019	Paydown		661,709	661,709	655,357	667,100		(5,391)		(5,391)		661,709				15,388	10/15/2042
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/26	D	07/19/2019	DEFAULT ATHENE BROKER		5,061,700	5,000,000	4,994,050	4,995,241		307		307		4,995,548		66,152	66,152	133,333	09/23/2026
82939C-AH-0	SINOPEC GRP OVERSEAS DEV SINOPE 2 3/4 09/29/26 2.750% 09/29/26	D	10/03/2019	DEUTSCHE BANK		24,951,000	25,000,000	24,747,250	24,798,167		18,040		18,040		24,816,207		134,793	134,793	702,778	09/29/2026
83609E-AS-9	SOUND POINT CLO LTD SERIES 20151A CLASS DR 4.836% 04/15/27	D	04/15/2019	Call 100.0000		18,500,000	18,500,000	18,500,000	18,500,000						18,500,000				510,651	04/15/2027
87159Q-BN-7	SYMPHONY CLO LTD 144 A SYMP 2014-14A C2R 4.580% 07/14/26	D	10/15/2019	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				137,400	07/14/2026
872456-AA-6	TELECOM ITALIA CAPITAL TITIM 7.175 06/18/19 7.175% 06/18/19	D	06/18/2019	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				179,375	06/18/2019
87246M-AC-6	TICP CLO LTD TICP CLO LTD 4.786% 01/15/29	D	02/13/2019	DEFAULT ATHENE BROKER		3,666,668	3,665,000	3,665,000	3,665,000						3,665,000		1,668	1,668	65,540	01/15/2029
87246M-AD-4	TICP CLO LTD TICP CLO LTD 6.186% 01/15/29	D	06/20/2019	Call 100.0000		4,335,000	4,335,000	4,160,300	4,249,820		85,180		85,180		4,335,000				203,261	01/15/2029
87267J-AB-9	TruPS Financials Note Securiti SERIES 20182A CLASS A2 4.349% 09/30/39	D	02/13/2019	DEFAULT ATHENE BROKER		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				46,218	09/30/2039
874060-AU-0	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28 5.000% 11/26/28	D	12/13/2019	Tax Free Exchange		19,922,967	20,000,000	19,916,000	19,916,638		6,330		6,330		19,922,967				1,047,222	11/26/2028
87938W-AH-6	TELEFONICA EMISIONES SAU TELEFO 5.877 07/15/19 5.877% 07/15/19	D	07/15/2019	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				293,850	07/15/2019
893830-BC-2	TRANSOCEAN INC RIG 3.8 10/15/22 3.800% 10/15/22	C	01/24/2019	TENDER OFFER		3,910,000	4,000,000	3,972,360	3,988,413		182		182		3,988,594		(78,594)	(78,594)	63,800	10/15/2022
89675*-AP-2	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2 6.600% 04/30/22	D	04/30/2019	Redemption 100.0000		700,000	700,000	700,000	700,000						700,000				23,100	04/30/2022
89675*-AR-8	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4 6.650% 04/30/22	D	04/30/2019	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				9,975	04/30/2022
91911T-AH-6	VALE OVERSEAS LIMITED VALEBZ 6 7/8 11/21/36 6.875% 11/21/36	D	02/08/2019	BANK OF AMERICA		11,490,000	10,500,000	10,856,975	10,799,247		(1,019)		(1,019)		10,798,229		691,771	691,771	160,130	11/21/2036

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
91911T-AK-9	VALE OVERSEAS LIMITED VALEBZ 6 7/8 11/10/39 6.875% 11/10/39	D	01/28/2019	BANK OF AMERICA		5,312,500	5,000,000	4,928,200	4,937,357		109		109		4,937,466		375,034	375,034	76,389	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED VALEBZ 4 3/8 01/11/22 4.375% 01/11/22	D	12/30/2019	Call 105.4989		17,407,317	16,500,000	16,661,485	16,556,417		(17,498)		(17,498)		16,538,919		(38,919)	(38,919)	1,800,737	01/11/2022
92936M-AB-3	WPP FINANCE 2010 WPPLN 4 3/4 11/21/21 4.750% 11/21/21	D	12/27/2019	Call 105.0500		31,865,867	30,334,000	31,598,679	30,772,362		(144,434)		(144,434)		30,627,928		(293,928)	(293,928)	3,116,819	11/21/2021
947075-AB-3	WEATHERFORD BERMUDA WFT 6 1/2 08/01/36 6.500% 08/01/36	C	05/15/2019	BANK OF AMERICA		3,355,800	5,640,000	3,214,800	3,214,800		15,983		15,983		3,230,783		125,017	125,017	183,300	08/01/2036
94707V-AB-6	WEATHERFORD BERMUDA WFT 6 3/4 09/15/40 6.750% 09/15/40	C	05/15/2019	BANK OF AMERICA		1,895,080	3,212,000	1,830,840	1,830,840		5,820		5,820		1,836,660		58,420	58,420	108,405	09/15/2040
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD 5.580% 06/30/31	D	12/31/2019	Redemption 100.0000		486,993	486,993	486,993	486,993						486,993				17,240	06/30/2031
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD 5.580% 06/30/31	D	12/31/2019	Redemption 100.0000		486,993	486,993	486,993	486,993						486,993				17,240	06/30/2031
999999-99-9	EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA 8.000% 06/30/33	D	12/31/2019	Redemption 100.0000		285,116	285,116	285,116	285,116						285,116				12,949	06/30/2033
G8967#-AM-5	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1 4.280% 10/31/22	D	10/31/2019	Redemption 100.0000		714,286	714,286	714,286	714,286						714,286				30,571	10/31/2022
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	D	12/15/2019	Redemption 100.0000		1,019,200	1,019,200	1,019,200	1,019,200						1,019,200				35,552	09/15/2027
R6237#-AA-7	NORSPAN NORSPAN LNG IV AS TL 5.299% 12/17/32	D	11/30/2019	Redemption 100.0000		1,960,112	1,960,112	1,960,112	1,960,112						1,960,112				78,884	12/17/2032
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS 5.300% 04/30/31	D	12/31/2019	Redemption 100.0000		267,506	267,506	264,831	265,183		2,323		2,323		267,506				7,775	04/30/2031
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP 5.360% 04/30/31	D	12/31/2019	Redemption 100.0000		267,506	267,506	264,831	265,184		2,323		2,323		267,506				7,863	04/30/2031
V6179#-AA-2	MESTAMO MARINE LTD 4.650% 06/25/24	D	06/25/2019	Redemption 100.0000		714,286	714,286	714,286	714,286						714,286				16,607	06/25/2024
032511-AY-3	ANADARKO PETROLEUM CORP APC 6.45 09/15/36		10/07/2019																10,000	09/15/2036
05526D-AR-6	BAT CAPITAL CORP BASIC		09/16/2019	Redemption 100.0000															64	08/14/2020
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC		01/30/2019																(4)	12/31/2019
172967-HZ-7	CITIGROUP INC		11/29/2019																145,000	11/29/2049
18539U-AA-3	CLEARWAY ENERGY OPERATIN BASIC		10/15/2019																74,750	10/15/2025
44043V-AH-1	HORIZON PHARMA HORIZON PHARMA TL B 1L		01/30/2019																(16)	03/29/2024
90131H-AY-1	21ST CENTURY FOX AMERICA FOXA 7.43 10/01/26		03/21/2019																2,670	10/01/2026
90131H-BA-2	21ST CENTURY FOX AMERICA FOXA 7.3 04/30/28		03/21/2019																10,000	04/30/2028
90131H-BD-6	21ST CENTURY FOX AMERICA FOXA 6.55 03/15/33		03/21/2019																9,000	03/15/2033
90131H-BM-6	21ST CENTURY FOX AMERICA FOXA 6 3/4 01/09/38		03/21/2019																7,000	01/09/2038
90131H-BW-4	21ST CENTURY FOX AMERICA FOXA 3.7 10/15/25		03/21/2019																4,000	10/15/2025
92937W-AA-2	WCP ISSUER LLC WCPTOW 3.819 08/15/20		04/23/2019																43,252	08/15/2020
92937W-AC-8	WCP ISSUER LLC WCPTOW 4.557 08/15/20		04/23/2019																46,310	05/15/2020
000000-00-0	GVC HOLDINGS PLC GVC HOLDINGS PLC	D	01/30/2019																(26)	03/15/2024
F9062P-AC-8	TECHNICOLOR SA	D	01/30/2019																(103)	12/31/2023
05949C-LF-1	BANC OF AMERICA MORTGAGE BOAMS 2005-10 1A1		07/01/2019																503,815	11/01/2520
12625F-AY-2	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 C		08/07/2019																719	03/10/2046
05364C-AJ-1	AVERY AVERY 2015-7A C		07/01/2019																112,476	01/15/2028
52677@-AA-9	LEROY HOUSE TRUSTEE /WALGREENS		12/16/2019																33,095	09/21/2032
78469Q-AV-4	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1		10/16/2019																3,744	10/17/2050

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
78469Q-AW-2	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1		10/16/2019																5,550	10/17/2050
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,075,868,905	3,060,803,040	3,041,603,073	3,029,359,289	4,157	13,595,506	689,112	12,910,551		3,042,269,839		15,078,170	15,078,170	142,861,127	XXX
BANOML-05-0	ALPHASOURCE ALPHASOURCE INC 6.625% 11/17/23		12/17/2019	Redemption 100.0000		100,000	100,000	99,250	99,339		661		661		100,000				5,321	11/17/2023
01310T-AU-3	ALBERTSONS HOLDINGS LLC ALBERTSONS 2017 TL B6 4.935% 06/22/23		08/19/2019	Redemption 100.0000		3,752,500	3,752,500	3,752,500	3,752,500						3,752,500				149,815	06/22/2023
032657-A*-9	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24		12/22/2019	Redemption 100.0000		88,420	88,420	87,536	87,597		823		823		88,420				5,706	06/22/2024
03765V-AH-3	PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST 5.141% 05/02/22		10/18/2019	DIRECT		3,453,906	3,453,906	3,453,906	3,453,906						3,453,906				169,048	05/02/2022
03765V-AH-3	PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST 5.141% 05/02/22		04/04/2019	Redemption 100.0000		525,943	525,943	525,943	525,943						525,943				39,115	05/02/2022
04649V-AV-2	ASURION LLC ASURION TL B6 1L ASSIGN 4.641% 11/03/23		09/30/2019	Redemption 100.0000		41,304	41,304	41,304	41,304						41,304				70,577	11/03/2023
07768Y-AF-9	BELFOR USA GROUP INC BELFOR USA GRP 2017-TL B 5.251% 07/13/22		04/05/2019	Redemption 100.0000		4,441,490	4,441,490	4,441,490	4,441,490						4,441,490				81,662	07/13/2022
12506K-AD-1	CBS RADIO CBS RADIO 2017 TL B ASSIGN 4.653% 11/17/24		12/17/2019	DIRECT		1,736,842	1,736,842	1,736,842	1,736,842						1,736,842				85,824	11/17/2024
12506K-AD-1	CBS RADIO CBS RADIO 2017 TL B ASSIGN 4.653% 11/17/24		12/17/2019	Redemption 100.0000		1,176,767	1,176,767	1,176,767	1,176,767						1,176,767				27,688	11/17/2024
15670B-AB-8	CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN 4.658% 01/31/25		09/30/2019	Redemption 100.0000		40,100	40,100	40,100	40,100						40,100				67,277	01/31/2025
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB 4.902% 10/05/23		10/01/2019	Redemption 100.0000		40,400	40,400	40,400	40,400						40,400				53,283	10/05/2023
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 7.409% 11/13/21		12/30/2019	Redemption 100.0000		22,778	22,778	22,343	22,504		274		274		22,778				1,156	11/13/2021
41151P-AM-7	HARBOR FREIGHT HARBOR FREIGHT TOOLS 4.403% 08/16/23		10/31/2019	Redemption 100.0000		9,235	9,235	9,235	9,235						9,235				14,532	08/16/2023
48562R-AK-5	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5 4.388% 03/09/23		10/22/2019	DIRECT		100,337	100,337	100,337	100,337						100,337				2,680	03/09/2023
48562R-AK-5	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5 4.388% 03/09/23		06/28/2019	Redemption 100.0000		281,801	281,801	281,801	281,801						281,801				8,605	03/09/2023
594088-AQ-9	MICHAELS STORES INC MICHAELS STORES TER LOAN B 1L 4.436% 01/28/23		09/25/2019	DIRECT		3,829,282	3,834,362	3,834,362	3,834,362						3,834,362		(5,080)	(5,080)	111,076	01/28/2023
594088-AQ-9	MICHAELS STORES INC MICHAELS STORES TER LOAN B 1L 4.436% 01/28/23		07/31/2019	Redemption 100.0000		34,247	34,247	34,247	34,247						34,247				27,387	01/28/2023
72749D-AC-0	PLANTRONICS PLANTRONICS 2018 TERM LOAN B 4.556% 07/02/25		11/18/2019	DIRECT		142,026	142,026	142,026	142,026						142,026				4,673	07/02/2025
72749D-AC-0	PLANTRONICS PLANTRONICS 2018 TERM LOAN B 4.556% 07/02/25		09/27/2019	Redemption 100.0000		28,855	28,855	28,855	28,855						28,855				3,665	07/02/2025
78466D-BD-5	SS & C TECHNOLOGIES SS&C TECHNOLOGIES 4.503% 04/16/25		09/30/2019	Redemption 100.0000		558,106	558,106	558,106	558,106						558,106				21,296	04/16/2025
78466D-BE-3	SS & C TECHNOLOGIES SS&C TECHNOLOGIES 4.503% 04/16/25		11/29/2019	Redemption 100.0000		60,151	60,151	60,151	60,151						60,151				18,474	04/16/2025
82568Q-AH-7	SHUTTERFLY INC SHUTTERFLY INC TL B2 ASSIGN 4.653% 08/17/24		03/04/2019	DIRECT		338,168	338,662	338,662	338,662						338,662		(494)	(494)	3,403	08/17/2024
82568Q-AH-7	SHUTTERFLY INC SHUTTERFLY INC TL B2 ASSIGN 4.653% 08/17/24		01/30/2019	Redemption 100.0000		110,213	110,213	110,213	110,213						110,213				2,001	08/17/2024
829229-AQ-6	SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2 4.152% 01/31/24		12/31/2019	Redemption 100.0000		24,687	24,687	24,687	24,687						24,687				29,770	01/31/2024
87247E-AQ-2	TI GROUP AUTOMOTIVE 5.281% 06/30/22		03/11/2019	Redemption 100.0000		106,110	106,110	105,777	105,925		185		185		106,110				871	06/30/2022
87305V-AH-3	TTM TECHNOLOGIES TTM TECHNOLOGIES INC 4.445% 09/28/24		02/01/2019	Redemption 100.0000		18,508	18,508	18,508	18,508						18,508				2,232	09/28/2024

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
88233F-AJ-9	VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2 5.158% 08/04/23		06/11/2019	Redemption 100.0000		779,604	779,604	779,604	779,604						779,604				19,654	08/04/2023
89334G-AV-6	TRANS UNION LLC TRANS UNION LLC 2018 TL B4 3.928% 06/19/25		11/20/2019	Redemption 100.0000		497,500	497,500	497,500	497,500						497,500				19,083	06/19/2025
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		10/15/2019	Redemption 100.0000		543,885	543,885	543,885	543,885						543,885				19,844	07/15/2034
C5400E-AD-3	MAXAR TECHNOLOGIES LTD MAXAR TECHNOLOGIES LTD - TL B 4.777% 10/05/24		04/22/2019	DIRECT		4,811,241	4,937,789	4,937,789	4,937,789						4,937,789		(126,547)	(126,547)	108,906	10/05/2024
C5400E-AD-3	MAXAR TECHNOLOGIES LTD MAXAR TECHNOLOGIES LTD - TL B 4.777% 10/05/24		04/01/2019	Redemption 100.0000		12,211	12,211	12,211	12,211						12,211				31,246	10/05/2024
87951Y-AS-0	TELESAT CANADA INC TELESAT CANADA 2017 TL B 4.903% 11/17/23	A	12/09/2019	Redemption 100.0000		3,980,000	3,980,000	3,980,000	3,980,000						3,980,000				237,104	11/17/2023
C5184A-AK-7	LIONS GATE ENTERTAINMENT CORP LIONS GATE ENT CORP 2018 TL B 4.211% 03/24/25	A	09/30/2019	Redemption 100.0000		19,038	19,038	19,038	19,038						19,038				2,004	03/24/2025
C7052B-AF-1	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B 1L 4.656% 05/31/25	A	12/31/2019	Redemption 100.0000		25,007	25,007	25,007	25,007						25,007				34,935	05/31/2025
C9413P-AZ-6	VALEANT PHARMACEUTICALS VALEANT PHARMA TL B 1L 4.736% 05/28/25	A	12/31/2019	Redemption 100.0000		390,694	390,694	388,741	388,880		1,814		1,814		390,694				12,524	05/28/2025
L2968E-AB-8	ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B 5.990% 04/12/24	D	12/31/2019	Redemption 100.0000		50,378	50,378	50,378	50,378						50,378				87,956	04/12/2024
L6232U-AF-4	MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B 4.711% 09/24/24	D	06/21/2019	DIRECT		2,764,096	2,765,978	2,765,978	2,765,978						2,765,978		(1,882)	(1,882)	1,075	09/24/2024
L6232U-AF-4	MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B 4.711% 09/24/24	D	03/29/2019	Redemption 100.0000		154,085	154,085	154,085	154,085						154,085				102,721	09/24/2024
N0805E-AL-5	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2018TL B ASN 4.409% 09/30/23	D	12/31/2019	Redemption 100.0000		2,222,557	2,222,557	2,222,557	2,222,557						2,222,557				138,276	09/30/2023
C7052B-AG-9	GFL ENVIRONMENTAL GFL ENV TL DD 1L	A	01/14/2019																2,106	05/31/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						37,312,472	37,446,476	37,442,121	37,442,719		3,757		3,757		37,446,476		(134,003)	(134,003)	1,824,571	XXX
8399997. Total - Bonds - Part 4						4,068,376,350	4,047,675,759	4,029,703,070	4,016,709,447	4,157	14,815,761	689,112	14,130,806		4,030,840,257		15,867,076	15,867,076	181,491,476	XXX
8399998. Total - Bonds - Part 5						306,134,763	298,378,323	306,272,170			(684,833)		(684,833)		305,587,340		547,420	547,420	6,192,070	XXX
8399999. Total - Bonds						4,374,511,113	4,346,054,082	4,335,975,240	4,016,709,447	4,157	14,130,928	689,112	13,445,973		4,336,427,597		16,414,496	16,414,496	187,683,546	XXX
999999-99-9	WATFORD HOLDINGS LTD	D	08/01/2019	Call 25.0000	763,359.000	19,083,975		18,702,296	18,702,296						18,702,296		381,680	381,680	961,825	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						19,083,975	XXX	18,702,296	18,702,296						18,702,296		381,680	381,680	961,825	XXX
8999997. Total - Preferred Stocks - Part 4						19,083,975	XXX	18,702,296	18,702,296						18,702,296		381,680	381,680	961,825	XXX
8999998. Total - Preferred Stocks - Part 5						100,156,637	XXX	96,930,583			3,418,635		3,418,635		100,349,218		(192,581)	(192,581)	4,068,675	XXX
8999999. Total - Preferred Stocks						119,240,612	XXX	115,632,879	18,702,296		3,418,635		3,418,635		119,051,514		189,099	189,099	5,030,500	XXX
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		12/31/2019	Basis Adjustment	10,000,000.000	(60,979)		(60,979)	(60,979)						(60,979)					
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						(60,979)	XXX	(60,979)	(60,979)						(60,979)					XXX
9799997. Total - Common Stocks - Part 4						(60,979)	XXX	(60,979)	(60,979)						(60,979)					XXX
9799998. Total - Common Stocks - Part 5						461,870,239	XXX	461,870,239							461,870,239				3,781,482	XXX
9799999. Total - Common Stocks						461,809,260	XXX	461,809,260	(60,979)						461,809,260				3,781,482	XXX
9899999. Total - Preferred and Common Stocks						581,049,872	XXX	577,442,139	18,641,317		3,418,635		3,418,635		580,860,774		189,099	189,099	8,811,982	XXX
9999999 - Totals						4,955,560,985	XXX	4,913,417,379	4,035,350,764	4,157	17,549,563	689,112	16,864,608		4,917,288,371		16,603,595	16,603,595	196,495,528	XXX

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		03/01/2019	Interest Capitalization	12/01/2019	Paydown	51,134	51,134	51,134	51,134									1,099	
38376R-RV-0	GNMA GNMA 2016-H07 1.553% 03/20/66		08/01/2019	Interest Capitalization	12/01/2019	Paydown													43	
590545-F2-0	MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS 6.375% 07/01/33		04/19/2019	Tax Free Exchange	07/01/2019	Redemption 100.0000	1,140,000	1,140,167	1,140,000	1,140,000		(167)		(167)					36,338	21,803
590545-G5-2	MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS 6.375% 07/01/33		04/19/2019	Tax Free Exchange	07/01/2019	Call 100.0000	7,640,000	7,628,631	7,640,000	7,628,096		(535)		(535)			11,904	11,904	243,525	146,115
3199999. Subtotal - Bonds - U.S. Special Revenues							8,831,134	8,819,932	8,831,134	8,819,230		(702)		(702)			11,904	11,904	281,005	167,918
BANOVU-VQ-0	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST -A 5.347% 01/01/25		12/18/2019	DEFAULT ATHENE BROKER	12/31/2019	Paydown	62,270	61,759	62,270	62,270		511		511					361	
BANOVU-VR-8	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST B 5.697% 01/01/25		12/18/2019	DEFAULT ATHENE BROKER	12/31/2019	Paydown	12,050	11,951	12,050	12,050		99		99					79	
BANOVU-VS-6	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC 1/1/25 C 6.447% 01/01/25		12/18/2019	DEFAULT ATHENE BROKER	12/31/2019	Paydown	6,011	5,961	6,011	6,011		49		49					44	
00256D-AB-8	AASET 2019-1 Trust SERIES 20191 CLASS B 4.948% 05/15/39		06/12/2019	DEFAULT ATHENE BROKER	12/15/2019	Paydown	79,500	79,498	79,500	79,500		2		2					975	
00287Y-BJ-7	ABBVIE INC BASIC 1.895% 11/19/21		11/12/2019	DEFAULT ATHENE BROKER	12/02/2019	DEFAULT ATHENE BROKER	1,000,000	1,000,000	1,001,990	1,000,000							1,990	1,990	850	
00914A-AE-2	AIR LEASE CORP AL 3 1/4 10/01/29 3.250% 10/01/29		09/09/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	2,000,000	1,977,660	1,989,922	1,978,096		436		436			11,826	11,826	15,167	
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		09/30/2019	Interest Capitalization	12/31/2019	Redemption 100.0000	7,710	7,710	7,710	7,710									94	
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33 4.670% 06/30/33		08/23/2019	PARETO SECURITIES	12/31/2019	Redemption 100.0000	137,356	137,356	137,356	137,356									1,391	
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24		06/18/2019	BANK OF AMERICA	12/15/2019	Redemption 100.0000	112,500	112,500	112,500	112,500									2,174	
037833-BG-4	APPLE INC AAPL 3.2 05/13/25 3.200% 05/13/25		08/29/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	1,000,000	1,067,191	1,057,199	1,063,448		(3,743)		(3,743)			(6,249)	(6,249)	20,178	9,422
04542B-FW-7	Asset Backed Funding Certifica SERIES 20040PT2 CLASS M1 2.617% 08/25/33		11/12/2019	DEFAULT ATHENE BROKER	12/26/2019	Paydown	11,034	10,913	11,034	11,034		121		121					34	15
05071A-AA-8	Audax Senior Debt CLO I, LLC SERIES 20191A CLASS B 5.753% 04/22/29		05/30/2019	DEFAULT ATHENE BROKER	06/26/2019	DEFAULT ATHENE BROKER	2,000,000	2,000,000	2,000,000	2,000,000									4,514	
05526D-AR-6	BAT CAPITAL CORP BASIC 2.297% 08/14/20		07/17/2019	DEFAULT ATHENE BROKER	09/16/2019	Redemption 100.2870	5,000,000	4,991,550	5,014,350	5,014,350		22,800		22,800					67,953	49,449
05526D-AX-3	BAT CAPITAL CORP BASIC 2.790% 08/15/22		03/19/2019	DEFAULT ATHENE BROKER	06/12/2019	DEFAULT ATHENE BROKER	8,500,000	8,454,950	8,499,201	8,457,990		3,040		3,040			41,211	41,211	98,957	28,609
05526D-BH-7	BAT CAPITAL CORP BASIC 3.462% 09/06/29		09/03/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	1,000,000	1,000,000	1,009,626	1,000,000							9,626	9,626	9,040	
05950M-AF-7	Banc of America Funding Corpor SERIES 2006G CLASS 2A5 2.325% 07/20/36		11/12/2019	DEFAULT ATHENE BROKER	12/20/2019	Paydown	257,370	253,859	257,370	257,370		3,511		3,511					679	378
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38 4.244% 04/24/38		12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	291,000	340,318	339,447	340,276		(42)		(42)			(828)	(828)	2,264	2,024
07325V-AF-1	Bayview Financial Acquisition SERIES 2007A CLASS 1A5 6.101% 05/28/37		11/12/2019	DEFAULT ATHENE BROKER	12/01/2019	Paydown	17,795	17,993	17,795	17,795		(198)		(198)					94	33
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA 1.749% 08/15/52		08/12/2019	BARCLAYS CAPITAL GROUP	12/01/2019	Paydown	113,601	14,040				(14,040)		(14,040)					441	149
09256B-AL-1	BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30 2.500% 01/10/30		09/03/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	1,500,000	1,481,010	1,471,483	1,481,392		382		382			(9,909)	(9,909)	9,375	
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33		08/29/2019	DEFAULT ATHENE BROKER	12/15/2019	Paydown	1,273,176	1,290,373	1,273,176	1,273,176		(17,197)		(17,197)					12,973	2,146
123260-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		06/11/2019	CITIGROUP GLOBAL MARKETS	12/15/2019	Paydown	2,175,780	2,175,704	2,175,780	2,175,780		76		76					22,898	
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		08/19/2019	BANK OF AMERICA	12/01/2019	Paydown	3,849,465	3,901,192	3,849,465	3,849,465		(51,727)		(51,727)					26,948	10,853
126673-DQ-2	COUNTRYWIDE ASSET BACKED CERT SERIES 20047 CLASS MF1 4.660% 12/25/34		11/12/2019	DEFAULT ATHENE BROKER	12/01/2019	Paydown	53,404	53,754	53,404	53,404		(350)		(350)					208	86

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
14855L-AD-2	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20171 CLASS C 6.899% 07/15/42		04/02/2019	DEFAULT ATHENE BROKER	12/15/2019	Paydown	346,587	346,587	346,587	346,587									11,311	1,661
14856E-AA-3	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS AR 4.750% 03/15/34		03/13/2019	DEFAULT ATHENE BROKER	12/15/2019	Paydown	542,348	539,920	542,348	542,348		2,428		2,428					13,668	
14856E-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS BR 5.750% 03/15/34		03/13/2019	DEFAULT ATHENE BROKER	12/15/2019	Paydown	464,850	463,027	464,850	464,850		1,823		1,823					14,181	
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.550% 03/01/47		09/12/2019	DEFAULT ATHENE BROKER	12/01/2019	Paydown	107,030	107,862	107,030	107,030		(832)		(832)					1,103	248
202795-JH-4	COMMONWEALTH EDISON CO COMMONWEALTH EDISON CO 2.550% 06/15/26		12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	291,000	293,800	295,119	293,792		(8)		(8)			1,326	1,326	309	165
233046-AL-5	DB MASTER FINANCE LLC SERIES 20191A CLASS A23 4.352% 05/20/49		03/20/2019	DEFAULT ATHENE BROKER	07/31/2019	DEFAULT ATHENE BROKER	5,000,000	5,000,000	5,168,354	5,000,000							168,354	168,354	54,400	
23332U-CM-4	DSLA Mortgage Loan Trust SERIES 2005AR1 CLASS 2A1A 2.264% 02/19/45		11/12/2019	DEFAULT ATHENE BROKER	12/19/2019	Paydown	77,212	74,638	77,212	77,212		2,574		2,574					208	111
254687-DC-7	DISNEY (WALT) COMPANY DIS 3.7 10/15/25 3.700% 10/15/25		03/20/2019	Tax Free Exchange	11/27/2019	Tax Free Exchange	4,000,000	3,993,421	3,993,963	3,993,963		542		542					101,544	
254687-DG-8	DISNEY (WALT) COMPANY DIS 7.43 10/01/26 7.430% 10/01/26		03/20/2019	Tax Free Exchange	11/27/2019	Tax Free Exchange	2,670,000	2,971,061	2,948,376	2,948,376		(22,685)		(22,685)					136,111	
254687-DN-3	DISNEY (WALT) COMPANY DIS 7.3 04/30/28 7.300% 04/30/28		03/20/2019	Tax Free Exchange	11/27/2019	Tax Free Exchange	10,000,000	10,815,802	10,767,760	10,767,760		(48,043)		(48,043)					500,861	
254687-DU-7	DISNEY (WALT) COMPANY DIS 6.55 03/15/33 6.550% 03/15/33		03/20/2019	Tax Free Exchange	11/27/2019	Tax Free Exchange	9,000,000	9,186,568	9,180,572	9,180,572		(5,996)		(5,996)					404,463	
254687-EJ-1	DISNEY (WALT) COMPANY DIS 6 3/4 01/09/38 6.750% 01/09/38		03/20/2019	Tax Free Exchange	11/27/2019	Tax Free Exchange	7,000,000	7,601,070	7,588,023	7,588,023		(13,047)		(13,047)					324,188	
26884A-BG-7	ERP OPERATING LP ERP OPERATING LP 3.250% 08/01/27		12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	291,000	305,187	307,261	305,154		(33)		(33)			2,107	2,107	3,914	3,730
29273R-BE-8	ENERGY TRANSFER LP BASIC 4.900% 03/15/35		12/26/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	1,000,000	1,045,002	1,043,753	1,044,981		(21)		(21)			(1,228)	(1,228)	14,292	13,747
30231G-BA-9	EXXON MOBIL CORPORATION BASIC 2.234% 08/16/22		08/13/2019	DEFAULT ATHENE BROKER	12/03/2019	DEFAULT ATHENE BROKER	5,000,000	5,000,000	5,026,930	5,000,000							26,930	26,930	37,893	
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50		07/10/2019	Interest Capitalization	12/10/2019	Paydown													5	
37952U-AD-5	GLOBAL SC FINANCE SRL SERIES 20141A CLASS A1 3.190% 07/17/29		08/29/2019	DEFAULT ATHENE BROKER	12/17/2019	Paydown	100,000	100,510	100,000	100,000		(510)		(510)					665	106
38141G-WC-4	GOLDMAN SACHS GROUP INC BASIC 3.000% 04/26/22		10/02/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	1,000,000	1,012,219	1,011,580	1,010,772		(1,447)		(1,447)			807	807	18,667	13,000
38148Y-AA-6	GOLDMAN SACHS GROUP INC GS 4.017 10/31/38 4.017% 10/31/38		12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	145,000	157,405	158,863	157,395		(9)		(9)			1,468	1,468	971	858
406216-BK-6	HALLIBURTON COMPANY BASIC 5.000% 11/15/45		08/22/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	1,000,000	1,124,670	1,117,825	1,123,945		(725)		(725)			(6,120)	(6,120)	28,472	14,028
449934-AD-0	IMS HEALTH INC BASIC 5.000% 10/15/26		06/12/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	7,500,000	7,786,875	7,917,188	7,767,002		(19,873)		(19,873)			150,185	150,185	244,792	59,375
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 1.992% 10/25/36		05/17/2019	DEFAULT ATHENE BROKER	12/26/2019	Paydown	19,566	18,279	19,566	19,566		1,287		1,287					137	38
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		06/25/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	2,792,394	2,855,222	2,792,394	2,792,394		(62,829)		(62,829)					39,068	8,377
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		10/22/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	2,115,815	2,143,255	2,115,815	2,115,815		(27,439)		(27,439)					8,571	6,171
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		06/18/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	228,246	230,422	228,246	228,246		(2,175)		(2,175)					2,362	422
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		08/06/2019	WELLS FARGO	12/01/2019	Paydown	791,623	812,774	791,623	791,623		(21,151)		(21,151)					6,221	616
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		07/12/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	6,335,187	6,477,729	6,335,187	6,335,187		(142,542)		(142,542)					65,355	20,413
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		08/16/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	5,893,456	5,985,541	5,893,456	5,893,456		(92,085)		(92,085)					52,059	16,043

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50		09/13/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	2,781,178	2,815,942	2,781,178	2,781,178		(34,765)		(34,765)					15,717	7,030
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		11/22/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	40,601	41,172	40,601	40,601		(571)		(571)					118	99
49327M-2Y-9	KEY BANK NA BASIC 2.569% 02/01/22		10/02/2019	DEFAULT ATHENE BROKER	11/21/2019	DEFAULT ATHENE BROKER	2,000,000	2,010,006	2,013,980	2,009,407		(599)		(599)			4,573	4,573	18,315	10,034
575767-AN-8	MASS MUTUAL LIFE INS CO BASIC 3.729% 10/15/70		12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	392,000	382,225	386,099	382,227		2		2			3,872	3,872	3,208	2,924
594918-BS-2	MICROSOFT CORP MICROSOFT CORP 3.450% 08/08/36		12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	1,164,000	1,275,283	1,283,558	1,275,179		(103)		(103)			8,378	8,378	15,840	15,059
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50		05/08/2019	STIFEL NICOLAUS	08/01/2019	Redemption 100.0000	35,543	39,331	35,543	35,543		(3,788)		(3,788)					931	512
60871R-AD-2	MOLSON COORS BREWING CO TAP 5 05/01/42 5.000% 05/01/42		01/07/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	1,000,000	950,030	1,093,709	951,129		1,099		1,099			142,580	142,580	55,417	9,444
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 2.152% 04/25/37		10/23/2019	DEFAULT ATHENE BROKER	12/26/2019	Paydown	2,997	1,416	2,997	2,997		1,581		1,581					5	
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.243% 07/26/36		01/01/2019	Interest Capitalization	12/01/2019	Paydown	1,877	1,877	1,753	1,877							(124)	(124)	36	
63946C-AG-3	NBCUNIVERSAL ENTERPRISE BASIC 2.089% 04/01/21		03/19/2019	DEFAULT ATHENE BROKER	04/23/2019	DEFAULT ATHENE BROKER	5,830,000	5,839,911	5,843,759	5,839,475		(436)		(436)			4,284	4,284	58,224	40,901
651639-AS-5	NEWMONT MINING CORP NEM 3.7 03/15/23 3.700% 03/15/23		04/22/2019	Tax Free Exchange	08/09/2019	Tax Free Exchange	36,000,000	36,013,161	36,010,293	36,010,293		(2,868)		(2,868)					395,900	100,900
67112C-AE-7	OZLM LTD SERIES 201719A CLASS B 3.936% 11/22/30		06/05/2019	DEFAULT ATHENE BROKER	09/13/2019	DEFAULT ATHENE BROKER	1,000,000	963,750	961,531	964,535		785		785			(3,004)	(3,004)	18,582	6,694
674599-CF-0	OCCIDENTAL PETROLEUM COR BASIC 4.625% 06/15/45		12/26/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	700,000	725,017	725,353	725,011		(6)		(6)			342	342	1,349	989
674599-CL-7	OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47 4.100% 02/15/47		12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	436,000	421,778	430,072	421,786		8		8			8,286	8,286	6,704	6,356
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		05/21/2019	BANK OF AMERICA	12/09/2019	Paydown	372,834	372,826	372,834	372,834		8		8					3,944	
718549-AH-1	PHILLIPS 66 PARTNERS LP BASIC 3.150% 12/15/29		09/03/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	1,000,000	997,810	985,439	997,825		15		15			(12,386)	(12,386)	8,225	
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 5.338% 03/25/37		07/25/2019	Interest Capitalization	12/25/2019	Paydown													1	
78468R-20-0	SPDR Bloomberg Barclays Invest CLOSED END FUND		09/03/2019	DEFAULT ATHENE BROKER	12/09/2019	DEFAULT ATHENE BROKER		4,605,000	4,608,403	4,605,000							3,403	3,403	25,476	
78662M-AB-2	Saganaw Receivables, LLC SERIES 20191A CLASS A 5.125% 12/01/23		06/04/2019	DEFAULT ATHENE BROKER	12/01/2019	Paydown	474,776	474,776	474,776	474,776									6,853	
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		06/13/2019	WELLS FARGO	12/01/2019	Paydown	1,172,328	1,201,055	1,172,328	1,172,328		(28,727)		(28,727)					13,348	284
826418-BM-6	SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO 2.600% 05/01/26		02/04/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	225,000	211,917	227,333	213,294		1,377		1,377			14,039	14,039	6,484	1,511
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		10/17/2019	BANK OF AMERICA	12/23/2019	Paydown	470,545	470,500	470,545	470,545		45		45					1,586	
85208N-AA-8	SPRINT SPECTRUM BASIC 3.360% 09/20/21		08/29/2019	DEFAULT ATHENE BROKER	12/02/2019	DEFAULT ATHENE BROKER Redemption 100.0000	3,900,000	3,924,570	3,936,075	3,921,523		(3,047)		(3,047)			14,552	14,552	59,696	25,116
85208N-AA-8	SPRINT SPECTRUM BASIC 3.360% 09/20/21		08/29/2019	DEFAULT ATHENE BROKER	09/20/2019	Redemption 100.0000	487,500	490,571	487,500	487,500		(3,071)		(3,071)					4,095	3,140
85236#-AA-1	SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 4.950% 03/16/44		03/28/2019	DIRECT	10/30/2019		261,148	261,148	261,148	261,148									139,725	
863579-YU-6	STRUCTURED ADJ RATE MTG LOAN SERIES 200519XS CLASS 2A1 2.092% 10/25/35		11/12/2019	DEFAULT ATHENE BROKER	12/26/2019	Paydown	108,050	106,568	108,050	108,050		1,482		1,482					273	115
86787E-BD-8	SUNTRUST BANK BASIC 2.494% 05/17/22		05/14/2019	DEFAULT ATHENE BROKER	12/03/2019	DEFAULT ATHENE BROKER	1,000,000	1,000,000	1,004,711	1,000,000							4,711	4,711	16,241	
86964W-AC-6	SUZANO AUSTRIA GMBH BASIC 6.000% 01/15/29		06/19/2019	DEFAULT ATHENE BROKER	08/12/2019	Tax Free Exchange	6,000,000	6,430,000	6,420,040	6,420,040		(9,960)		(9,960)					207,000	97,667

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		02/04/2019	CREDIT SUISSE SECURITIES	12/25/2019	Redemption 100.0000	276,496	276,496	276,496	276,496									11,043	
911312-BN-5	UNITED PARCEL SERVICE BASIC 3.750% 11/15/47		12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	145,000	156,070	157,363	156,065		(5)		(5)			1,298	1,298	680	574
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		07/30/2019	BARCLAYS CAPITAL GROUP	12/15/2019	Paydown	11,667	11,667	11,667	11,667									87	
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 4.196% 03/25/37		09/05/2019	DEFAULT ATHENE BROKER	12/01/2019	Paydown	1,953	1,875	1,915	1,915		40		40					15	2
949456-AA-5	Welk Resorts LLC SERIES 2013AA CLASS A 3.100% 03/15/29		08/29/2019	DEFAULT ATHENE BROKER	12/15/2019	Paydown	222,572	222,403	222,572	222,572		169		169					1,384	268
949456-AB-3	Welk Resorts LLC SERIES 2013AA CLASS B 3.960% 03/15/29		08/29/2019	DEFAULT ATHENE BROKER	12/15/2019	Paydown	274,876	275,398	274,876	274,876		(522)		(522)					2,183	423
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 10/25/49		09/10/2019	WELLS FARGO	12/01/2019	Paydown	4,105,086	4,162,814	4,105,086	4,105,086		(57,728)		(57,728)					21,585	9,579
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48		06/13/2019	WELLS FARGO	12/01/2019	Paydown	1,951,652	1,998,697	1,951,652	1,951,652		(47,045)		(47,045)					25,942	3,691
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA 1.769% 08/15/52		08/06/2019	WELLS FARGO	12/01/2019	Paydown	101,057	12,312				(12,312)		(12,312)					365	94
95058X-AH-1	WENDYS FUNDING SERIES 20191A CLASS A2II 4.080% 06/15/49		06/13/2019	DEFAULT ATHENE BROKER	12/16/2019	Paydown	7,500	7,500	7,500	7,500									105	
06367W-JN-4	BANK OF MONTREAL BASIC 1.961% 03/26/22	A	03/21/2019	DEFAULT ATHENE BROKER	04/26/2019	DEFAULT ATHENE BROKER	5,000,000	5,000,000	5,012,870	5,000,000							12,870	12,870	15,458	
78013X-KH-0	ROYAL BANK OF CANADA BASIC 2.326% 04/30/21	A	03/14/2019	DEFAULT ATHENE BROKER	06/03/2019	DEFAULT ATHENE BROKER	4,500,000	4,511,475	4,511,790	4,510,396		(1,079)		(1,079)			1,394	1,394	48,708	18,450
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK 3.625% 09/15/31	A	12/23/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	437,000	457,135	459,208	457,084		(52)		(52)			2,124	2,124	4,620	4,312
89346D-AE-7	TRANSALTA CORP TACN 6 1/2 03/15/40 6.500% 03/15/40	A	05/02/2019	DEFAULT ATHENE BROKER	12/30/2019	DEFAULT ATHENE BROKER	4,000,000	4,049,920	4,025,000	4,049,558		(362)		(362)			(24,558)	(24,558)	205,833	36,833
BAN0UO-2C-0	CERBERUS CLO 3.840% 05/09/25	D	05/08/2019	DEFAULT ATHENE BROKER	12/15/2019	Redemption 100.0000	649,047	649,047	649,047	649,047									14,300	
17178V-AA-9	CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 3.750% 11/16/22	D	06/26/2019	Tax Free Exchange	11/08/2019	ROBERT W. BAIRD	1,942,857	1,937,779	1,938,000	1,938,370		590		590			(370)	(370)	35,821	8,095
202712-BK-0	COMMONWEALTH BANK AUST BASIC 3.610% 09/12/34	D	09/05/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	5,000,000	5,000,000	5,022,411	5,000,000							22,411	22,411	44,122	
202712-BL-8	COMMONWEALTH BANK AUST BASIC 3.743% 09/12/39	D	09/05/2019	DEFAULT ATHENE BROKER	12/10/2019	DEFAULT ATHENE BROKER	2,000,000	2,000,000	1,984,251	2,000,000							(15,749)	(15,749)	18,299	
53566T-AA-9	LINE ONE PERU METRO EXPA BASIC 4.737% 01/10/33	D	03/06/2019	MIZUHO SECURITIES	10/10/2019	Redemption 100.0000	1,129,605	1,129,605	1,129,605	1,129,605									15,475	
53566T-AB-7	LINE ONE PERU METRO EXPA BASIC 4.737% 04/10/33	D	03/06/2019	MIZUHO SECURITIES	10/10/2019	Redemption 100.0000	468,647	468,647	468,647	468,647									10,130	
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	04/11/2019	ROBERT W. BAIRD	11/13/2019	Redemption 100.0000	230,347	219,981	230,347	230,347		10,366		10,366					8,179	4,835
66859W-AA-0	NORTHWOODS CAPITAL LTD SERIES 201716A CLASS A 3.180% 11/15/30	D	10/08/2019	DEFAULT ATHENE BROKER	12/05/2019	DEFAULT ATHENE BROKER	3,000,000	2,996,061	2,984,400	2,996,105		44		44			(11,705)	(11,705)	32,642	15,427
81881Q-AW-6	Shackleton CLO LTD SERIES 20133A CLASS CR 3.936% 07/15/30	D	06/10/2019	DEFAULT ATHENE BROKER	09/13/2019	DEFAULT ATHENE BROKER	2,000,000	1,932,500	1,930,302	1,933,903		1,403		1,403			(3,601)	(3,601)	37,164	14,651
89640A-AC-0	TRINITAS CLO LTD SERIES 201910A CLASS B 4.086% 04/15/32	D	03/18/2019	DEFAULT ATHENE BROKER	06/26/2019	DEFAULT ATHENE BROKER	4,000,000	4,000,000	3,966,400	4,000,000							(33,600)	(33,600)	48,753	
P0606*-AA-9	AES MEXICO GENERATION HLDG AES MEXICO GEN HLD 5.62 11/27 5.620% 11/26/27	D	11/26/2019	DEFAULT ATHENE BROKER	12/30/2019	Redemption 100.0000	60,799	60,799	60,799	60,799									323	
P7003*-AA-3	LA BUFA WIND SAPO DE CV 5.770% 09/30/37	D	05/21/2019	Various	12/31/2019	Redemption 99.9912	201,772	201,772	201,754	201,754		(18)		(18)					5,074	
Q0458*-AF-6	AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD 4.320% 01/12/34	D	01/15/2019	JP MORGAN SECURITIES	07/12/2019	Redemption 100.0000	169,910	169,910	169,910	169,910									3,609	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							212,915,556	220,833,591	220,671,996	220,136,477		(697,116)		(697,116)			535,516	535,516	4,078,674	708,282

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A 4.414% 01/29/21		11/20/2019	DIRECT	12/26/2019	Redemption 100.0000	4,534,033	4,534,033	4,534,033	4,534,033									36,042	
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A 6.264% 01/29/21		11/20/2019	DIRECT	12/26/2019	Redemption 100.0000	2,267,016	2,267,016	2,267,016	2,267,016									23,898	
BANOW6-BJ-0	NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24 11.500% 12/31/24		11/21/2019	DEFAULT ATHENE BROKER	12/31/2019	Redemption 100.0000	259,710	246,724	259,710	259,710		12,985		12,985					54	
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 4.459% 03/29/26		10/11/2019	DIRECT	10/15/2019	Redemption 100.0000	10,305,057	10,305,057	10,305,057	10,305,057									747,857	
LX1792-48-5	CSC RECEIVEABLES II LLC CLASS A 3/19 4.941% 03/29/26		09/26/2019	DIRECT	10/01/2019	Redemption 100.0000	983,688	983,688	983,688	983,688									85,052	
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 3.591% 03/20/29		09/25/2019	DIRECT	12/10/2019	Redemption 100.0000	19,356	19,356	19,356	19,356									1,125	
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 3.047% 03/20/29		09/25/2019	DIRECT	12/10/2019	Redemption 100.0000	425,839	425,839	425,839	425,839									20,935	
20337E-AQ-4	COMMSCOPE INC LOAN 2.056% 04/04/26		04/12/2019	DIRECT	12/31/2019	Redemption 100.0000	3,125	3,125	3,125	3,125									124	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 3.442% 08/22/22		09/03/2019	DIRECT	12/23/2019	Redemption 100.0000	1,584,373	1,584,373	1,584,373	1,584,373									85,994	
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		06/12/2019	BARCLAYS CAPITAL GROUP	10/30/2019	Redemption 100.0000	80,000	80,000	80,000	80,000									516,442	
64072U-AJ-1	NEPTUNE FINANCE CORP CSC HOLDINGS LLC 5.002% 04/15/27		03/01/2019	DIRECT	10/08/2019	Redemption 100.0000	1,214,286	1,214,286	1,214,286	1,214,286									39,184	
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 4.049% 10/18/21		10/28/2019	DIRECT	12/17/2019	Redemption 100.0000	44,605,252	44,605,252	44,605,252	44,605,252									221,627	
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 4.895% 10/18/21		10/28/2019	DIRECT	12/17/2019	Redemption 100.0000	10,349,898	10,349,898	10,349,898	10,349,898									54,057	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							76,631,633	76,618,647	76,631,633	76,631,633		12,985		12,985					1,832,391	
8399998. Total - Bonds							298,378,323	306,272,170	306,134,763	305,587,340		(684,833)		(684,833)			547,420	547,420	6,192,070	876,200
BANORQ-5D-2	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1		02/14/2019	DIRECT	12/06/2019	DIRECT	50,274,746.000	50,274,746	52,310,477	52,503,058		2,228,312		2,228,312			(192,581)	(192,581)	4,068,675	
BANORQ-5D-2	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1		12/24/2019	DIRECT	12/30/2019	Tax Free Exchange	28,278,889.000	27,075,837	28,266,160	28,266,160		1,190,323		1,190,323						
G2950*-12-5	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1		12/30/2019	Tax Free Exchange	12/31/2019	Capital Distribution	0.000	19,580,000	19,580,000	19,580,000										
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								96,930,583	100,156,637	100,349,218		3,418,635		3,418,635			(192,581)	(192,581)	4,068,675	
8999998. Total - Preferred Stocks								96,930,583	100,156,637	100,349,218		3,418,635		3,418,635			(192,581)	(192,581)	4,068,675	
617455-69-6	MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO		09/12/2019	DIRECT	12/23/2019	DIRECT	461,870,239.000	461,870,239	461,870,239	461,870,239									3,781,482	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								461,870,239	461,870,239	461,870,239									3,781,482	
9799998. Total - Common Stocks								461,870,239	461,870,239	461,870,239									3,781,482	
9899999. Total - Preferred and Common Stocks								558,800,822	562,026,876	562,219,457		3,418,635		3,418,635			(192,581)	(192,581)	7,850,157	
9999999 - Totals								865,072,992	868,161,639	867,806,797		2,733,802		2,733,802			354,839	354,839	14,042,227	876,200

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
02567@-10-9	American Equity Inv Life Ins Company of New York		92738	26-3218907	8A	NO		40,261,570		2,000,000.000	100.0
26968*-10-5	Eagle Life Insurance Company		13183	22-3762465	8A	NO		207,994,857		2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								248,256,427		XXX	XXX
1899999. Total Common Stocks								248,256,427		XXX	XXX
1999999 - Totals								248,256,427		XXX	XXX

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: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
CERBERUS CSFR MRA I LP TERM CERBERUS TERM 4.497	0		09/27/2019	DEFAULT ATHENE	08/20/2020	10,000,000					10,000,000	10,000,000	35,730		4.497	4.539	MON	43,721	
CISCO SYSTEMS INC BASIC	0		07/29/2019	DEFAULT ATHENE	06/15/2020	3,004,015		(3,605)			3,000,000	3,007,620	3,267		2.450	2.153	JD	36,750	9,392
WELLS FARGO & COMPANY BASIC	0		08/16/2019	DEFAULT ATHENE	01/30/2020	9,794,102		(22,894)			9,789,000	9,816,997	32,705		1.909	1.617	JAJO	73,692	16,821
WELLS FARGO & COMPANY BASIC	0		07/29/2019	DEFAULT ATHENE	07/22/2020	2,003,796		(2,804)			2,000,000	2,006,600	22,967		2.600	2.256	JJ		1,300
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						24,801,913		(29,303)			24,789,000	24,831,217	94,669		XXX	XXX	XXX	154,163	27,513
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						24,801,913		(29,303)			24,789,000	24,831,217	94,669		XXX	XXX	XXX	154,163	27,513
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
HERTZ SERIES 203-A VFN			05/16/2019	DIRECT	03/31/2020	33,000,000					33,000,000	33,000,000	110,612		5.240	5.295	MON	953,564	
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						33,000,000					33,000,000	33,000,000	110,612		XXX	XXX	XXX	953,564	
6599999. Subtotal - Unaffiliated Bank Loans						33,000,000					33,000,000	33,000,000	110,612		XXX	XXX	XXX	953,564	
7699999. Total - Issuer Obligations						24,801,913		(29,303)			24,789,000	24,831,217	94,669		XXX	XXX	XXX	154,163	27,513
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans						33,000,000					33,000,000	33,000,000	110,612		XXX	XXX	XXX	953,564	
8399999. Total Bonds						57,801,913		(29,303)			57,789,000	57,831,217	205,281		XXX	XXX	XXX	1,107,727	27,513
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						57,801,913		(29,303)			XXX	57,831,217	205,281		XXX	XXX	XXX	1,107,727	27,513

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/02/2019	01/03/2020	203,764	20,165,000	98		270,000		11,250		311,850			(258,750)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/09/2019	01/10/2020	188,002	49,355,156	98		1,142,222		47,593		2,546,716			(1,094,629)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/14/2019	01/14/2020	159	3,797,125	23909.84		67,585		2,816		121,017			(64,769)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2019	01/17/2020	37,118	99,131,311	2670.71		2,721,230		113,385		6,040,215			(2,607,845)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2019	01/21/2020	7,452	19,903,265	2670.71		484,141		20,173		1,024,287			(463,969)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/24/2019	01/24/2020	10,724	28,336,760	2642.33		986,695		41,112		2,555,013			(945,583)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2019	01/31/2020	153,147	21,435,467	25063.89		343,363		25,254		518,883			(318,109)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2019	02/01/2020	137	3,437,558	25063.89		64,662		8,083		127,899			(56,579)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2019	02/02/2020	66	1,654,356	25063.89		30,652		3,832		60,070			(26,821)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2019	02/03/2020	117	2,920,269	25063.89		58,640		7,330		106,956			(51,310)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/04/2019	02/04/2020	460	1,254,199	2724.87		17,910		2,239		27,904			(15,671)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/07/2019	02/07/2020	10,588	28,650,355	2706.05		823,408		102,926		1,910,531			(720,482)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/13/2019	02/14/2020	181,039	20,495,524	98		314,786		39,348		464,530			(275,438)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/19/2019	02/19/2020	12,556	34,903,775	2779.76		1,059,568		132,446		2,331,446			(927,122)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/20/2019	02/21/2020	173,236	17,200,000	98		250,000		31,250		363,941			(218,750)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/27/2019	02/27/2020	221	5,744,980	25985.16		110,860		13,857		183,541			(97,002)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/01/2019	02/28/2020	28,319	79,173,945	2803.69		2,411,818		419,666		5,120,171			(1,992,152)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/01/2019	03/02/2020	11,162	31,294,871	2803.69		860,595		179,291		1,684,854			(681,304)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/01/2019	03/03/2020	9,681	27,143,712	2803.69		744,357		155,074		1,460,419			(589,283)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/06/2019	03/06/2020	200,977	19,940,000	98		283,000		58,958		403,487			(224,042)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/11/2019	03/11/2020	12,125	33,747,316	2783.3		954,194		198,790		1,940,638			(755,404)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/12/2019	03/12/2020	12,129	33,857,948	2791.52		938,812		195,586		1,923,804			(743,226)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/13/2019	03/13/2020	222,962	56,141,060	98		1,358,226		282,964		2,580,649			(1,075,262)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2019	03/18/2020	11,662	33,037,648	2832.94		984,896		205,187		1,904,767			(779,709)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/20/2019	03/20/2020	244,710	112,578,173	98		3,019,066		628,972		5,946,568			(2,390,094)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/22/2019	03/22/2020	4,027	11,277,268	2800.71		217,499		45,312		419,616			(172,187)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/22/2019	03/23/2020	14,749	41,306,764	2800.71		1,176,660		245,138		2,344,961			(931,523)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/22/2019	03/24/2020	15,842	44,368,049	2800.71		1,100,717		229,316		2,028,797			(871,401)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/27/2019	03/27/2020	238,769	104,067,394	98		2,860,934		596,028		5,456,592			(2,264,906)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/29/2019	03/30/2020	11,204	31,755,915	2834.4		850,034		177,090		1,535,433			(672,944)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/29/2019	03/31/2020	12,707	36,017,511	2834.4		975,691		203,269		1,781,375			(772,422)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/02/2019	04/02/2020	13,040	37,388,047	2867.24		1,166,192		340,139		2,203,982			(826,053)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/11/2019	04/09/2020	28,829	83,559,146	2888.32		2,529,336		737,723		4,456,785			(1,791,613)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/10/2019	04/10/2020	222,614	22,074,000	98		295,000		86,042		404,590			(208,958)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/12/2019	04/13/2020	14,971	43,526,559	2907.41		1,154,328		336,679		1,913,147			(817,649)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	9,991	29,046,697	2907.41		701,558		204,621		1,132,929			(496,937)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/16/2019	04/16/2020	13,813	40,154,486	2907.06		1,228,317		358,259		2,140,627			(870,058)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/17/2019	04/17/2020	231,096	30,892,160	98		475,137		138,582		673,330			(336,556)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/18/2019	04/18/2020	86	2,296,009	26559.54		43,114		12,575		65,335			(30,539)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/18/2019	04/19/2020	68	1,797,022	26559.54		31,356		9,146		48,664			(22,211)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/18/2019	04/20/2020	152	4,038,311	26559.54		79,927		23,312		115,725			(56,615)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/18/2019	04/21/2020	221	5,882,124	26559.54		108,613		31,679		158,649			(76,934)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/23/2019	04/23/2020	227	6,055,939	26656.39		110,939		32,357		156,001			(78,582)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/24/2019	04/24/2020	227,868	67,056,465	98		1,712,034		499,343		2,741,840			(1,212,691)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/26/2019	04/27/2020	15,557	45,736,595	2939.88		1,236,631		360,684		1,925,068			(875,947)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/26/2019	04/28/2020	13,336	39,204,821	2939.88		1,057,745		308,509		1,649,340			(749,236)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/01/2019	05/01/2020	214,483	21,286,000	98		313,000		117,375		455,844			(195,625)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2019	05/08/2020	15,497	56,138,287	25942.37		1,574,119		590,295		2,694,702			(983,824)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/09/2019	05/09/2020	86	2,227,427	25828.36		39,720		14,895		71,883			(24,825)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2019	05/10/2020	25	652,735	25942.37		8,616		3,231		13,954			(5,385)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2019	05/11/2020	13,347	47,788,462	25942.37		1,273,544		477,579		2,131,043			(795,965)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2019	05/12/2020	12,858	39,048,231	25942.37		995,155		373,183		1,610,702			(621,972)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/15/2019	05/15/2020	209,148	20,742,000	98		284,000		106,500		380,333			(177,500)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2019	05/20/2020	4,048	11,496,699	2840.23		233,763		87,661		473,272			(146,102)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/22/2019	05/22/2020	241,995	136,436,936	98		3,903,958		1,463,984		7,391,124			(2,439,974)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/24/2019	05/26/2020	10,002	28,266,287	2826.06		776,976		291,366		1,409,629			(485,610)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/24/2019	05/27/2020	13,769	38,911,452	2826.06		966,856		362,571		1,670,970			(604,285)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/31/2019	05/29/2020	11,823	32,538,468	2752.06		1,078,766		404,537		2,439,775			(674,229)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/31/2019	06/01/2020	16,398	45,129,143	2752.06		1,289,692		483,634		2,630,963			(806,057)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/31/2019	06/02/2020	14,579	40,121,428	2752.06		1,033,067		387,400		1,990,491			(645,667)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2019	06/03/2020	14,454	43,945,613	24819.78		1,137,129		521,184		2,326,476			(615,945)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/05/2019	06/05/2020	191,084	18,958,000	98		260,000		119,167		298,552			(140,833)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/12/2019	06/12/2020	262,764	65,109,451	98		1,511,182		692,625		2,526,591			(818,557)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	12,966	37,433,553	2886.98		1,039,506		476,440		1,823,487			(563,066)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/14/2019	06/16/2020	12,313	35,548,677	2886.98		855,727		392,208		1,424,237			(463,519)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/21/2019	06/19/2020	15,686	46,279,546	2950.46		1,349,016		618,299		2,214,263			(730,717)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/21/2019	06/22/2020	13,028	38,438,227	2950.46		1,027,293		470,842		1,627,930			(556,450)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/21/2019	06/23/2020	11,364	33,529,310	2950.46		816,754		374,345		1,259,223			(442,408)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/26/2019	06/26/2020	243,525	24,163,000	98		331,000		151,708		355,111			(179,292)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2019	07/01/2020	12,242	40,180,028	26717.43		1,013,905		549,199		1,569,795			(464,707)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/10/2019	07/10/2020	189,929	26,401,719	98		402,688		218,123		464,361			(184,565)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/12/2019	07/12/2020	85	2,314,624	27332.03		42,219		22,869		51,127			(19,350)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/12/2019	07/13/2020	207	5,666,265	27332.03		101,263		54,851		123,057			(46,412)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/12/2019	07/14/2020	200	5,470,515	27332.03		105,033		56,893		125,718			(48,140)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2019	07/15/2020	151	4,130,167	27359.16		84,392		45,712		98,345			(38,680)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2019	07/17/2020	247,097	113,147,330	98		2,795,653		1,514,312		4,098,732			(1,281,341)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/19/2019	07/19/2020	57	1,541,565	27154.2		28,361		15,362		38,580			(12,999)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/19/2019	07/20/2020	13,119	43,006,993	27154.2		1,082,011		586,089		1,591,616			(495,922)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/19/2019	07/21/2020	12,713	41,761,212	27154.2		1,012,994		548,705		1,467,355			(464,289)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/23/2019	07/23/2020	2,577	7,744,283	3005.47		141,222		76,495		219,836			(64,727)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/24/2019	07/24/2020	232,464	64,292,629	98		1,512,686		819,372		2,082,213			(693,315)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/26/2019	07/26/2020	78	2,127,762	27192.45		36,584		19,816		48,561			(16,768)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/26/2019	07/27/2020	215	5,857,422	27192.45		105,121		56,941		130,577			(48,181)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/26/2019	07/28/2020	180	4,889,391	27192.45		99,873		54,098		128,068			(45,775)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/29/2019	07/29/2020	14,403	48,407,387	27221.35		1,175,149		636,539		1,619,849			(538,610)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/31/2019	07/31/2020	220,602	21,889,000	98		304,000		164,667		332,443			(139,333)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/06/2019	08/06/2020	12,924	41,366,315	26029.52		1,174,323		733,952		2,028,803			(440,371)				

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S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2019	08/12/2020	12,973	37,410,055	2883.75		944,422		590,264		1,547,114			(354,158)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	230,785	59,609,659	98		1,384,285		865,178		2,033,309			(519,107)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2019	08/17/2020	12,791	36,948,111	2888.68		965,744		603,590		1,560,952			(362,154)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2019	08/18/2020	14,220	41,078,326	2888.68		951,190		594,494		1,470,127			(356,696)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/20/2019	08/20/2020	11,848	34,364,252	2900.51		885,989		553,743		1,438,705			(332,246)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2019	08/21/2020	216,222	25,499,312	98		368,093		230,058		288,446			(138,035)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/23/2019	08/23/2020	96	2,466,323	25628.9		56,613		35,383		96,113			(21,230)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/23/2019	08/24/2020	215	5,507,477	25628.9		108,119		67,574		161,611			(40,544)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/23/2019	08/25/2020	203	5,198,153	25628.9		95,985		59,991		155,689			(35,995)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/28/2019	08/28/2020	214,438	21,286,000	98		287,000		179,375		177,009			(107,625)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/04/2019	09/04/2020	225,395	82,347,167	98		1,966,204		1,392,728		2,634,143			(573,476)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/05/2019	09/05/2020	68	1,815,188	26728.15		41,423		29,341		61,975			(12,082)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/06/2019	09/06/2020	2,626	7,821,126	2978.71		156,389		110,775		258,859			(45,613)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/06/2019	09/07/2020	3,836	11,427,395	2978.71		239,218		169,446		391,824			(69,772)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/06/2019	09/08/2020	13,599	40,506,344	2978.71		1,003,604		710,886		1,479,447			(292,718)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/09/2019	09/09/2020	12,922	38,486,200	2978.43		945,293		669,583		1,346,693			(275,711)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/11/2019	09/11/2020	270,317	62,405,488	98		1,325,623		938,983		1,626,306			(386,640)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2019	09/13/2020	3,386	10,183,380	3007.39		200,949		142,339		327,243			(58,610)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	17,400	52,329,579	3007.39		1,316,407		932,455		1,884,790			(383,952)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	15,829	47,603,334	3007.39		1,090,357		772,336		1,532,455			(318,021)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/17/2019	09/17/2020	3,684	11,071,768	3005.7		206,740		146,441		330,176			(60,299)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/18/2019	09/18/2020	280,684	118,602,536	98		2,901,087		2,054,937		3,887,352			(846,150)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/20/2019	09/21/2020	11,022	32,979,444	2992.07		915,115		648,207		1,289,157			(266,909)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/20/2019	09/22/2020	10,476	31,344,067	2992.07		855,290		605,831		1,196,603			(249,460)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/25/2019	09/25/2020	291,787	28,996,000	98		395,000		279,792		256,030			(115,208)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/30/2019	09/30/2020	17,262	56,335,496	26916.83		1,344,482		952,342		1,939,749			(392,141)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/04/2019	10/02/2020	28,084	82,176,251	2952.01		2,332,049		1,846,205		3,684,169			(485,844)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/04/2019	10/05/2020	13,356	39,428,098	2952.01		1,036,881		820,864		1,499,083			(216,017)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/04/2019	10/06/2020	11,571	34,156,595	2952.01		915,766		724,982		1,332,072			(190,785)				

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UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/09/2019	10/09/2020	287,465	118,382,150	98		2,868,570		2,270,951		4,087,542			(597,619)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/11/2019	10/11/2020	5,498	16,331,566	2970.27		341,821		270,608		566,459			(71,213)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/11/2019	10/12/2020	17,914	53,209,011	2970.27		1,432,253		1,133,867		2,135,428			(298,386)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/11/2019	10/13/2020	15,243	45,274,504	2970.27		1,113,554		881,564		1,618,043			(231,991)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/16/2019	10/16/2020	14,295	42,736,346	2989.69		608,532		481,754		1,253,312			(126,777)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/22/2019	10/22/2020	11,651	39,153,036	26788.1		940,888		744,870		1,314,994			(196,018)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/23/2019	10/23/2020	239,976	37,835,032	98		599,739		474,794		665,340			(124,946)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/24/2019	10/24/2020	3,012	9,065,508	3010.29		164,145		129,948		268,572			(34,197)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2019	10/25/2020	119	3,218,874	26958.06		62,057		49,128		91,325			(12,928)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2019	10/26/2020	226	6,079,671	26958.06		110,953		87,838		142,439			(23,115)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2019	10/27/2020	186	5,016,183	26958.06		105,350		83,402		136,043			(21,948)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/29/2019	10/29/2020	3,224	9,791,585	3036.89		180,104		142,583		286,208			(37,522)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/30/2019	10/30/2020	256,363	25,444,000	98		334,000		264,417		254,652			(69,583)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2019	10/31/2020	2,919	8,868,115	3037.56		165,486		131,010		261,587			(34,476)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/04/2019	11/04/2020	10,946	33,694,507	3078.27		815,305		713,392		1,020,488			(101,913)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/08/2019	11/06/2020	21,650	69,769,014	3093.08		1,904,094		1,666,083		2,371,785			(238,012)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/07/2019	11/07/2020	2,076	6,780,873	27674.8		113,167		99,021		168,503			(14,146)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/08/2019	11/08/2020	3,465	10,717,533	3093.08		192,839		168,734		275,418			(24,105)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/08/2019	11/09/2020	16,607	51,365,302	3093.08		1,322,064		1,156,806		1,669,395			(165,258)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/08/2019	11/10/2020	16,955	52,444,681	3093.08		1,290,094		1,128,832		1,620,547			(161,262)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/13/2019	11/13/2020	262,002	65,211,327	98		1,423,620		1,245,668		1,551,550			(177,953)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2019	11/15/2020	119	3,321,547	28004.89		55,601		48,651		62,579			(6,950)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2019	11/16/2020	12,739	44,111,208	28004.89		1,189,991		1,041,242		1,391,986			(148,749)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2019	11/17/2020	13,302	47,015,095	28004.89		1,194,766		1,045,420		1,377,299			(149,346)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/18/2019	11/18/2020	12,136	37,888,431	3122.03		919,638		804,683		1,072,194			(114,955)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/20/2019	11/20/2020	305,812	66,728,779	98		1,256,332		1,099,290		1,322,484			(157,041)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/22/2019	11/22/2020	4,103	15,862,521	27875.62		302,834		264,980		405,120			(37,854)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/22/2019	11/23/2020	14,381	49,228,989	27875.62		1,190,965		1,042,094		1,449,288			(148,871)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/22/2019	11/24/2020	14,922	49,471,920	27875.62		1,237,886		1,083,150		1,497,426			(154,736)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/27/2019	11/27/2020	267,543	59,136,576	98		1,229,615		1,075,913		1,264,761			(153,702)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2019	11/30/2020	15,679	49,248,184	3140.98		1,352,562		1,183,491		1,530,361			(169,070)				

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S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2019	12/01/2020	16,338	51,316,954	3140.98		1,394,501		1,220,189		1,571,278			(174,313)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2019	12/02/2020	11,294	35,167,863	3113.87		829,266		794,713		964,317			(34,553)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/06/2019	12/04/2020	17,809	55,905,728	3145.91		1,540,382		1,476,199		1,801,347			(64,183)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/06/2019	12/06/2020	3,988	12,546,790	3145.91		246,279		236,017		305,936			(10,262)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/06/2019	12/07/2020	17,473	54,968,446	3145.91		1,445,363		1,385,140		1,663,897			(60,223)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/06/2019	12/08/2020	16,129	50,741,765	3145.91		1,173,561		1,124,663		1,336,933			(48,898)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/10/2019	12/10/2020	12,280	38,467,671	3132.52		955,026		915,233		1,092,282			(39,793)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/11/2019	12/11/2020	298,234	67,244,992	98		1,400,276		1,341,931		1,417,912			(58,345)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/12/2019	12/12/2020	92	2,581,558	28132.05		46,547		44,608		48,809			(1,939)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/17/2019	12/17/2020	4,161	17,611,895	28267.16		317,507		304,278		348,038			(13,229)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/18/2019	12/18/2020	320,149	137,944,022	98		3,233,165		3,098,450		3,284,327			(134,715)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/19/2019	12/19/2020	3,056	9,794,992	3205.37		167,358		160,385		178,030			(6,973)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/20/2019	12/20/2020	75	2,140,790	28455.09		29,606		28,373		28,493			(1,234)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/20/2019	12/21/2020	12,988	47,810,991	28455.09		1,357,404		1,300,845		1,334,116			(56,558)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/20/2019	12/22/2020	15,045	53,082,499	28455.09		1,417,388		1,358,330		1,393,788			(59,058)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2019	12/23/2020	4,200	13,539,384	3224.01		251,017		240,558		257,502			(10,459)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/26/2019	12/24/2020	230,934	45,888,604	98		924,973		886,432		856,010			(38,541)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/26/2019	12/26/2020	1,880	7,333,529	28621.39		130,782		125,333		122,609			(5,449)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/20/2019	03/20/2021	45	125,762	2824.23		2,327		1,406		8,989			(921)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/22/2019	03/23/2021	174	487,757	2800.71		7,048		4,258		38,494			(2,790)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/18/2019	09/18/2021	65	196,389	3006.73		5,430		4,638		10,166			(792)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2019	01/03/2020	327	7,674,049	23433.16		135,589		5,650		246,608			(129,939)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2019	01/04/2020	22,849	62,522,197	23433.16		894,952		37,290		2,444,968			(857,663)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2019	01/05/2020	16,195	42,664,216	23433.16		564,236		23,510		699,061			(540,726)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2019	01/06/2020	13,975	38,814,236	23433.16		545,976		22,749		1,408,463			(523,227)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2019	01/09/2020	10,999	28,431,235	2584.96		377,250		15,719		1,540,946			(361,531)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2019	01/10/2020	1,318	3,421,123	2596.26		46,869		1,953		76,941			(44,916)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2019	01/11/2020	13,745	35,685,378	2596.26		496,301		20,679		2,148,898			(475,622)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2019	01/12/2020	17,858	46,363,429	2596.26		631,412		26,309		1,398,764			(605,103)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2019	01/13/2020	14,606	37,922,177	2596.26		521,839		21,743		1,281,434			(500,096)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2019	01/15/2020	380	992,950	2610.3		26,710		1,113		101,070			(25,597)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2019	01/17/2020	25,940	68,376,743	2635.96		1,419,567		59,149		4,107,082			(1,360,419)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2019	01/18/2020	12,688	33,886,595	2670.71		528,847		22,035		1,740,658			(506,811)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2019	01/19/2020	14,891	39,768,265	2670.71		592,089		24,670		2,496,000			(567,419)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2019	01/20/2020	15,316	40,903,589	2670.71		582,335		24,264		1,773,576			(558,071)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2019	01/21/2020	9,980	26,653,033	2670.71		382,074		15,920		1,782,838			(366,155)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2019	01/22/2020	15,408	40,566,840	2632.9		565,451		23,560		2,001,616			(541,890)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2019	01/23/2020	450	1,188,731	2638.7		16,761		698		26,669			(16,063)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2019	01/25/2020	13,785	36,732,620	2664.76		552,656		23,027		738,135			(529,629)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2019	01/26/2020	14,890	39,677,208	2664.76		591,375		24,641		942,528			(566,735)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2019	01/27/2020	11,967	31,888,817	2664.76		458,365		19,099		518,858			(439,267)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2019	01/29/2020	13,991	36,937,471	2640		525,839		21,910		906,758			(503,929)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2019	01/31/2020	14,123	38,190,240	2704.1		575,874		23,995		1,182,518			(551,880)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2019	02/04/2020	13,500	36,784,422	2724.87		541,973		67,747		862,590			(474,226)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2019	02/06/2020	11,397	31,132,853	2731.61		463,550		57,944		715,350			(405,606)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2019	02/08/2020	14,875	40,280,222	2707.88		596,056		74,507		1,413,002			(521,549)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2019	02/09/2020	15,915	43,095,119	2707.88		631,744		78,968		1,752,774			(552,776)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2019	02/10/2020	13,874	37,569,351	2707.88		544,525		68,066		1,600,838			(476,459)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2019	02/12/2020	15,650	42,955,936	2744.73		634,352		79,294		833,100			(555,058)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2019	02/13/2020	12,532	34,500,986	2753.03		526,496		65,812		813,585			(460,684)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/14/2020	17,956	48,812,682	1684.191		970,984		121,373		1,851,659			(849,611)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/15/2020	9,728	27,001,567	2775.6		412,197		51,525		512,473			(360,672)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/16/2020	11,567	32,105,046	2775.6		500,919		62,615		1,069,944			(438,304)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/17/2020	12,689	35,220,649	2775.6		547,711		68,464		1,463,101			(479,247)				
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/18/2020	13,140	36,465,799	2774.13		578,710		72,339		1,217,319			(506,371)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2019	02/21/2020	8,650	24,001,946	2774.88		654,758		81,845		1,421,155			(572,913)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2019	02/27/2020	810	2,262,424	2792.38		32,579		4,072		49,225			(28,507)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2019	02/28/2020	558	1,565,431	2803.69		22,699		4,729		33,968			(17,970)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2019	03/02/2020	665	1,864,664	2803.69		27,038		5,633		40,353			(21,405)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2019	03/03/2020	474	1,329,387	2803.69		19,276		4,016		28,742			(15,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2019	03/04/2020	1,393	2,348,207	1685.224		51,426		10,714		103,058			(40,712)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2019	03/13/2020	13,472	37,869,201	2810.92		606,874		126,432		548,028			(480,442)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2019	03/25/2020	13,381	37,444,017	2798.36		586,936		122,278		461,877			(464,657)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2019	04/03/2020	437	1,256,306	2873.4		31,910		9,307		12,205			(22,603)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2019	04/09/2020	633	1,829,179	2888.21		26,797		7,816		37,161			(18,982)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2019	04/15/2020	14,104	40,981,157	2905.58		704,701		205,538		355,576			(499,163)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2019	04/16/2020	471	1,368,639	2907.06		20,119		5,868		27,397			(14,251)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2019	04/23/2020	13,995	41,057,839	2933.68		1,211,410		353,328		2,006,537			(858,082)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2019	05/01/2020	215	627,943	2923.73		16,829		6,311		14,636			(10,518)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2019	05/07/2020	12,826	36,991,736	2884.05		592,420		222,158		646,007			(370,263)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2019	05/10/2020	11,357	32,723,477	2881.4		522,020		195,757		859,177			(326,262)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2019	05/11/2020	14,209	40,942,244	2881.4		689,976		258,741		1,199,169			(431,235)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2019	05/12/2020	13,191	38,007,921	2881.4		644,860		241,822		616,259			(403,037)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2019	05/13/2020	14,507	40,792,078	2811.87		1,138,312		426,867		2,115,674			(711,445)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2019	05/14/2020	13,496	38,251,957	2834.41		581,521		218,071		459,673			(363,451)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2019	05/15/2020	15,861	45,220,469	2850.96		686,426		257,410		781,129			(429,016)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2019	05/20/2020	12,572	35,706,390	2840.23		556,226		208,585		1,106,518			(347,641)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2019	05/28/2020	11,074	31,033,054	2802.39		487,560		182,835		994,385			(304,725)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2019	05/29/2020	13,366	37,198,380	2783.02		534,409		200,403		1,404,750			(334,005)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2019	06/03/2020	13,462	36,945,368	2744.45		509,410		233,480		827,259			(275,931)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2019	06/05/2020	13,034	36,835,912	2826.15		541,987		248,411		641,089			(293,576)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2019	06/12/2020	15,002	43,204,609	2879.84		629,635		288,583		638,851			(341,052)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2019	06/13/2020	12,650	36,578,899	2891.64		547,179		250,790		830,031			(296,388)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2019	06/14/2020	14,549	42,003,946	2886.98		655,879		300,611		410,974			(355,268)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2019	06/15/2020	12,183	35,172,626	2886.98		549,165		251,701		522,960			(297,464)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2019	06/16/2020	14,444	41,700,672	2886.98		623,876		285,943		900,287			(337,933)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2019	06/26/2020	334	974,449	2913.78		25,043		11,478		54,356			(13,565)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2019	07/03/2020	9,575	28,685,896	2995.82		454,442		246,156		461,517			(208,286)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2019	07/10/2020	559	1,675,793	2999.91		24,131		13,071		30,071			(11,060)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2019	07/17/2020	13,913	41,523,243	2984.42		669,151		362,457		766,623			(306,694)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2019	07/19/2020	11,321	33,698,327	2976.61		554,043		300,107		788,534			(253,936)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2019	07/20/2020	10,774	32,071,298	2976.61		553,496		299,810		721,856			(253,686)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2019	07/21/2020	11,535	34,335,822	2976.61		572,331		310,013		989,720			(262,319)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2019	07/22/2020	682	2,035,894	2985.03		29,317		15,880		36,527			(13,437)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2019	08/14/2020	304	863,814	2840.6		21,854		13,659		50,129			(8,195)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2019	08/21/2020	339	990,010	2924.43		25,245		15,778		61,548			(9,467)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2019	08/28/2020	262	756,284	2887.94		19,588		12,242		54,998			(7,345)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2019	09/11/2020	8,982	27,032,441	3009.57		747,151		529,232		1,060,161			(217,919)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2019	09/18/2020	323	970,101	3006.73		24,447		17,316		38,858			(7,130)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2019	10/02/2020	12,732	36,765,331	2887.61		1,099,704		870,599		1,830,409			(229,105)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2019	10/08/2020	12,715	41,210,530	26164.04		519,174		411,013		1,152,409			(108,161)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2018	10/09/2020	174	500,141	2880.34	13,659			5,407		5,648			(6,829)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	12,547	37,724,846	3006.72		905,389		716,767		1,231,736			(188,623)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2019	10/23/2020	11,159	33,591,945	3010.29		935,843		740,876		1,328,397			(194,967)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2019	10/30/2020	308	938,257	3046.77		23,832		18,867		42,863			(4,965)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2019	11/07/2020	9,626	29,699,354	3085.18		359,882		314,896		683,682			(44,985)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2019	11/13/2020	409	1,264,599	3094.04		32,627		28,548		47,875			(4,078)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2019	11/19/2020	8,569	26,737,029	3120.18		326,354		285,560		556,103			(40,794)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2019	11/25/2020	356	1,117,139	3140.52		16,087		14,076		16,951			(2,011)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/27/2019	11/27/2020	680	2,143,977	3153.63		45,320		39,655		56,452			(5,665)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2019	12/02/2020	225	6,241,606	27783.04		114,921		110,133		127,279			(4,788)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2019	12/03/2020	10,163	31,436,446	3093.2		368,765		353,400		596,188			(15,365)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2019	12/04/2020	492	1,547,918	3145.91		22,290		21,361		23,319			(929)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2019	12/05/2020	8,126	25,331,326	3117.43		327,667		314,014		496,365			(13,653)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2019	12/07/2020	467	1,468,796	3145.91		21,151		20,269		22,111			(881)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2019	12/08/2020	735	2,312,764	3145.91		33,304		31,916		34,808			(1,388)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2019	12/10/2020	10,938	34,264,733	3132.52		421,734		404,162		600,515			(17,572)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2019	12/11/2020	129	3,629,861	28135.38		73,761		70,688		73,013			(3,073)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2019	12/13/2020	506	3,759,697	28135.38		71,818		68,826		79,668			(2,992)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2019	12/14/2020	189	5,328,569	28135.38		100,938		96,732		100,681			(4,206)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2019	12/15/2020	229	6,443,578	28135.38		117,481		112,586		117,753			(4,895)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2019	12/16/2020	625	1,995,645	3191.45		28,937		27,731		28,674			(1,206)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/17/2019	12/17/2020	11,010	35,148,507	3192.52		460,803		441,603		585,237			(19,200)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2019	12/18/2020	847	2,703,867	3191.14		43,890		42,062		44,897			(1,829)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/24/2019	12/24/2020	7,172	23,118,695	3223.38		626,089		600,002		614,973			(26,087)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2019	12/31/2020	14,091	45,524,530	3230.78		1,227,631		1,176,480		1,178,921			(51,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/12/2021	788	1,327,045	1684.191		40,608		22,842		67,721			(17,766)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2019	03/04/2021	802	1,351,064	1685.224		42,829		25,876		68,795			(16,953)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/02/2019	01/02/2020	3,098	7,777,308	2510.03		152,994		6,375		348,041			(146,620)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/04/2019	01/04/2020	7,240	18,331,523	2531.94		363,156		15,131		803,500			(348,024)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/04/2019	01/05/2020	4,796	12,144,379	2531.94		215,694		8,987		475,295			(206,707)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/04/2019	01/06/2020	3,624	9,174,544	2531.94		174,417		7,267		393,384			(167,149)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/07/2019	01/07/2020	4,864	12,401,066	2549.69		220,804		9,200		474,260			(211,604)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/08/2019	01/08/2020	3,587	9,234,690	2574.41		169,691		7,070		374,521			(162,620)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/09/2019	01/09/2020	3,229	8,346,436	2584.96		162,021		6,751		358,120			(155,271)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/10/2019	01/10/2020	4,708	12,224,441	2596.64		227,180		9,466		466,900			(217,714)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/14/2019	01/14/2020	4,034	10,419,495	2582.61		183,978		7,666		385,648			(176,312)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/15/2019	01/15/2020	15,064	39,322,492	2610.3		1,123,378		46,807		2,874,042			(1,076,571)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/16/2019	01/16/2020	2,418	6,325,124	2616.1		125,154		5,215		303,309			(119,940)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/18/2019	01/17/2020	1,609	4,297,487	2670.71		61,024		2,543		96,557			(58,482)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/18/2019	01/18/2020	4,560	12,178,458	2670.71		247,729		10,322		509,656			(237,407)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/18/2019	01/19/2020	4,709	12,577,398	2670.71		238,159		9,923		496,321			(228,236)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/18/2019	01/20/2020	3,258	8,702,249	2670.71		172,656		7,194		368,377			(165,462)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/18/2019	01/21/2020	3,338	8,913,846	2670.71		161,473		6,728		334,808			(154,745)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/22/2019	01/22/2020	3,270	10,190,580	24404.48		190,821		7,951		400,337			(182,870)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/23/2019	01/23/2020	2,239	5,908,934	2638.7		115,718		4,822		273,054			(110,896)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/25/2019	01/24/2020	1,212	3,230,437	2664.76		44,580		1,858		72,418			(42,723)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/25/2019	01/25/2020	4,101	10,928,336	2664.76		207,519		8,647		419,962			(198,872)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/25/2019	01/26/2020	4,154	11,069,483	2664.76		215,323		8,972		446,593			(206,351)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/25/2019	01/27/2020	4,484	11,947,874	2664.76		221,782		9,241		448,313			(212,541)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	13,193	34,881,603	2643.85		884,903		36,871		2,016,729			(848,032)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/29/2019	01/29/2020	3,209	8,472,486	2640		166,587		6,941		363,419			(159,646)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/30/2019	01/30/2020	11,308	33,874,944	25014.86		1,086,995		45,291		2,634,093			(1,041,704)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/31/2019	01/31/2020	4,067	11,001,671	2704.1	2,658	198,255		8,316		401,278			(191,324)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/01/2019	02/01/2020	3,471	9,395,640	2706.53		183,717		22,965		381,626			(160,753)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/01/2019	02/02/2020	4,142	11,209,958	2706.53		217,796		27,224		445,976			(190,571)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/01/2019	02/03/2020	3,084	8,345,600	2706.53		153,707		19,213		314,111			(134,493)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/05/2019	02/05/2020	14,633	40,059,936	2737.7		1,204,773		150,597		2,798,231			(1,054,177)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/08/2019	02/07/2020	4,608	12,470,568	2707.88		217,238		27,155		428,600			(190,083)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/08/2019	02/08/2020	4,004	10,841,539	2707.88		216,069		27,009		448,766			(189,061)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/08/2019	02/09/2020	4,083	11,057,466	2707.88		214,216		26,777		442,629			(187,439)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/08/2019	02/10/2020	4,521	12,242,690	2707.88		230,791		28,849		493,237			(201,943)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/11/2019	02/11/2020	3,807	10,316,619	2709.8		193,208		24,151		400,994			(169,057)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/15/2019	02/14/2020	13,830	38,011,754	2775.6		938,421		117,303		2,035,730			(821,119)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/15/2019	02/15/2020	2,545	7,063,204	2775.6		141,285		17,661		285,321			(123,624)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/15/2019	02/16/2020	4,060	11,270,177	2775.6		204,422		25,553		405,354			(178,870)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/15/2019	02/17/2020	3,461	9,605,120	2775.6		177,472		22,184		351,497			(155,288)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/15/2019	02/18/2020	3,148	8,738,561	2775.6		157,351		19,669		306,007			(137,682)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/19/2019	02/19/2020	3,171	8,814,353	2779.76		157,320		19,665		331,020			(137,655)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/20/2019	02/20/2020	10,002	27,851,994	2784.7		946,915		118,364		2,109,948			(828,550)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/22/2019	02/21/2020	27,306	76,210,689	2792.67		2,136,471		267,059		4,446,811			(1,869,412)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/22/2019	02/24/2020	10,797	30,153,127	2792.67		667,022		83,378		1,241,238			(583,645)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/25/2019	02/25/2020	3,401	9,508,438	2796.11		174,608		21,826		339,511			(152,782)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/27/2019	02/27/2020	3,001	8,380,956	2792.38		148,661		18,583		296,070			(130,078)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/28/2019	02/28/2020	3,206	8,927,186	2784.49		164,917		20,615		322,173			(144,303)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/01/2019	03/01/2020	4,650	13,036,381	2803.69		239,831		49,965		469,889			(189,866)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/01/2019	03/02/2020	3,165	8,874,817	2803.69		172,560		35,950		331,824			(136,610)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/01/2019	03/03/2020	3,219	9,024,192	2803.69		189,910		39,565		371,121			(150,346)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/04/2019	03/04/2020	3,524	9,840,856	2792.81		186,287		38,810		355,547			(147,477)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/05/2019	03/05/2020	3,887	10,843,088	2789.65		201,992		42,082		402,581			(159,910)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/08/2019	03/06/2020	13,158	36,169,301	2743.07		1,026,209		213,794		2,155,913			(812,415)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/07/2019	03/07/2020	2,806	7,713,903	2748.93		151,817		31,628		307,899			(120,188)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/08/2019	03/08/2020	3,138	8,608,870	2743.07		170,595		35,541		343,708			(135,054)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/08/2019	03/09/2020	3,785	10,381,161	2743.07		200,515		41,774		391,549			(158,741)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/08/2019	03/10/2020	4,378	12,008,147	2743.07		229,156		47,741		444,073			(181,415)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/11/2019	03/11/2020	4,894	13,620,546	2783.3		252,019		52,504		512,328			(199,515)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/12/2019	03/12/2020	3,174	8,859,371	2791.52		167,990		34,998		342,424			(132,992)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/15/2019	03/13/2020	5,291	14,877,776	2822.48		257,637		53,674		478,165			(203,963)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/14/2019	03/14/2020	3,016	8,470,908	2808.48		161,855		33,720		322,696			(128,136)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/15/2019	03/16/2020	498	1,405,146	2822.48		20,515		4,274		29,880			(16,241)				

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S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/15/2019	03/17/2020	635	1,792,122	2822.48		26,165		5,451		38,071			(20,714)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/19/2019	03/19/2020	3,488	9,880,088	2832.57		165,295		34,437		319,233			(130,859)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/21/2019	03/20/2020	1,237	3,510,762	2854.88		51,257		10,679		74,043			(40,579)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/21/2019	03/21/2020	3,153	9,000,963	2854.88		168,894		35,186		325,282			(133,708)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/25/2019	03/25/2020	15,852	44,360,054	2798.36		1,147,464		239,055		2,249,601			(908,409)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/26/2019	03/26/2020	343	967,680	2818.46		13,935		2,903		20,401			(11,032)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/29/2019	03/27/2020	5,722	16,073,047	2834.4		284,854		59,345		553,623			(225,510)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/28/2019	03/28/2020	3,266	9,187,251	2815.44	3,827	166,475		35,081		333,189			(133,706)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/29/2019	03/30/2020	512	1,451,835	2834.4		21,052		4,386		30,353			(16,666)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/29/2019	03/31/2020	693	1,964,778	2834.4		28,489		5,935		41,037			(22,554)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/01/2019	04/01/2020	741	2,125,606	2867.19		31,246		9,114		43,878			(22,133)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/02/2019	04/02/2020	3,110	8,916,912	2867.24		143,278		41,789		248,498			(101,489)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/05/2019	04/03/2020	1,786	5,151,280	2892.74		75,539		22,032		105,437			(53,507)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/04/2019	04/04/2020	3,613	10,402,644	2879.39		184,584		53,837		335,629			(130,747)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/05/2019	04/05/2020	4,522	13,079,846	2892.74		244,921		71,435		440,567			(173,486)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/05/2019	04/06/2020	3,386	9,795,629	2892.74		186,254		54,324		330,809			(131,930)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/05/2019	04/07/2020	3,688	10,668,967	2892.74		195,959		57,155		335,555			(138,804)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/08/2019	04/08/2020	4,901	14,192,242	2895.77		266,279		77,665		469,485			(188,615)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/12/2019	04/09/2020	6,180	17,805,009	2907.41		302,075		88,105		520,184			(213,969)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/11/2019	04/11/2020	3,241	9,360,028	2888.32		167,743		48,925		303,509			(118,818)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/12/2019	04/13/2020	652	1,894,975	2907.41		28,046		8,180		38,038			(19,866)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/12/2019	04/14/2020	646	1,878,930	2907.41		27,808		8,111		37,679			(19,697)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/15/2019	04/15/2020	15,524	45,105,111	2905.58		1,217,151		355,002		2,049,992			(862,149)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/18/2019	04/17/2020	6,355	18,435,602	2905.03		313,500		91,437		532,337			(222,062)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/18/2019	04/18/2020	3,412	9,910,560	2905.03		191,316		55,800		348,236			(135,515)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/18/2019	04/19/2020	3,198	9,290,588	2905.03		179,403		52,326		324,987			(127,077)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/18/2019	04/20/2020	4,083	11,860,633	2905.03		220,211		64,228		385,031			(155,983)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/18/2019	04/21/2020	4,462	12,962,091	2905.03		228,289		66,584		394,293			(161,705)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/22/2019	04/22/2020	459	1,335,604	2907.97		19,767		5,765		26,575			(14,002)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/23/2019	04/23/2020	4,479	13,140,863	2933.68		236,482		68,974		385,168			(167,508)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/26/2019	04/24/2020	5,616	16,443,750	2939.88		273,302		79,713		436,994			(193,589)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/25/2019	04/25/2020	3,476	10,171,692	2926.17		189,618		55,305		323,129			(134,312)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/26/2019	04/27/2020	556	1,633,916	2939.88		24,182		7,053		31,880			(17,129)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/26/2019	04/28/2020	712	2,094,467	2939.88		30,998		9,041		40,830			(21,957)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/29/2019	04/29/2020	479	1,408,840	2943.03		20,851		6,081		27,397			(14,769)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/30/2019	04/30/2020	19,404	57,160,106	2945.83		1,570,964		458,198		2,513,443			(1,112,766)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/03/2019	05/01/2020	1,949	5,707,876	2945.64		84,321		31,620		111,599			(52,701)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/02/2019	05/02/2020	3,738	10,905,372	2917.52		204,407		76,652		335,903			(127,754)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/03/2019	05/04/2020	485	1,428,591	2945.64		21,143		7,929		27,626			(13,214)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/03/2019	05/05/2020	492	1,449,980	2945.64		21,460		8,047		28,016			(13,412)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/06/2019	05/06/2020	4,229	12,401,662	2932.47		235,899		88,462		388,899			(147,437)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/07/2019	05/07/2020	3,779	10,898,240	2884.05		215,231		80,712		372,044			(134,520)				

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S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/10/2019	05/08/2020	5,950	17,130,824	2881.4		310,341		116,378		528,311			(193,963)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/09/2019	05/09/2020	3,320	9,530,751	2870.72		188,559		70,710		353,117			(117,849)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/10/2019	05/10/2020	3,275	9,437,947	2881.4		188,273		70,602		338,664			(117,670)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/10/2019	05/11/2020	4,450	12,822,730	2881.4		248,529		93,198		435,933			(155,331)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/10/2019	05/12/2020	4,401	12,680,074	2881.4		239,224		89,709		423,757			(149,515)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/13/2019	05/13/2020	5,225	14,691,315	2811.87		282,785		106,045		529,200			(176,741)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/14/2019	05/14/2020	4,624	13,107,403	2834.41		250,607		93,978		473,195			(156,629)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/15/2019	05/15/2020	562	1,601,075	2850.96		23,376		8,766		31,986			(14,610)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/16/2019	05/16/2020	3,002	8,634,101	2876.32		166,688		62,508		313,155			(104,180)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/17/2019	05/17/2020	4,165	11,909,708	2859.53		244,094		91,535		472,509			(152,559)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/17/2019	05/18/2020	3,922	11,213,774	2859.53		218,805		82,052		408,908			(136,753)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/17/2019	05/19/2020	3,649	10,435,362	2859.53		208,597		78,224		401,261			(130,373)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/20/2019	05/20/2020	760	2,158,951	2840.23		31,521		11,820		43,140			(19,700)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/21/2019	05/21/2020	3,753	10,751,338	2864.36		199,418		74,782		373,472			(124,636)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/24/2019	05/22/2020	4,902	18,711,813	25585.69		346,709		130,016		605,023			(216,693)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/23/2019	05/23/2020	2,528	7,135,370	2822.24		134,670		50,501		270,534			(84,169)				
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/24/2019	05/24/2020	4,542	16,363,258	25585.69		321,230		120,461		647,380			(200,769)				
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/24/2019	05/25/2020	2,394	7,868,074	25585.69		154,842		58,066		302,416			(96,776)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/24/2019	05/26/2020	2,028	7,767,525	25585.69		157,878		59,204		295,074			(98,674)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/24/2019	05/27/2020	4,926	20,493,926	25585.69		408,833		153,312		745,607			(255,521)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/29/2019	05/29/2020	16,261	45,331,297	2783.02		1,393,840		522,690		3,008,738			(871,150)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/30/2018	05/30/2020	47	127,048	2724.01	3,233			606		4,080			(1,617)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/03/2019	06/03/2020	4,073	11,179,386	2744.45		226,581		103,850		520,875			(122,732)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/05/2019	06/05/2020	4,191	11,845,788	2826.15		202,851		92,973		398,835			(109,877)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/10/2019	06/10/2020	4,272	12,331,458	2886.73		225,784		103,484		452,634			(122,300)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/11/2019	06/11/2020	17,234	49,732,876	2885.72		1,427,075		654,076		2,618,561			(772,999)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/13/2019	06/12/2020	18,551	53,586,755	2891.64		1,457,235		667,899		2,654,180			(789,336)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/13/2019	06/13/2020	2,541	7,348,055	2891.64		130,536		59,829		242,943			(70,707)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/14/2019	06/14/2020	3,933	11,353,423	2886.98		218,886		100,323		410,195			(118,563)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/14/2019	06/15/2020	2,534	7,315,624	2886.98		140,787		64,528		266,342			(76,260)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/14/2019	06/16/2020	3,525	10,177,064	2886.98		192,752		88,345		375,525			(104,407)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/17/2019	06/17/2020	3,369	9,734,341	2889.67		187,234		85,815		365,455			(101,418)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/18/2019	06/18/2020	4,195	12,239,933	2917.75		210,759		96,598		370,393			(114,161)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/21/2019	06/19/2020	506	1,493,913	2950.46		21,363		9,791		27,909			(11,572)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/20/2019	06/20/2020	2,925	8,632,779	2954.18	2,666	148,828		68,824		256,991			(81,948)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/21/2019	06/21/2020	3,708	10,941,378	2950.46		206,800		94,783		369,907			(112,017)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/21/2019	06/22/2020	3,819	11,267,829	2950.46		211,878		97,111		363,155			(114,767)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/21/2019	06/23/2020	4,277	12,618,548	2950.46		231,858		106,268		397,747			(125,590)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/25/2019	06/25/2020	4,724	13,781,383	2917.38		246,565		113,009		458,211			(133,556)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/28/2019	06/26/2020	18,103	52,910,619	2941.76		1,382,230		633,522		2,351,790			(748,708)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/27/2019	06/27/2020	3,474	10,160,046	2924.92		188,473		86,384		347,287			(102,090)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/28/2019	06/28/2020	3,923	11,539,711	2941.76		223,422		102,402		391,904			(121,020)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	4,103	12,070,321	2941.76		239,654		109,841		412,810			(129,813)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/28/2019	06/30/2020	4,589	13,500,979	2941.76		247,368		113,377		431,353			(133,991)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/01/2019	07/01/2020	3,847	11,403,886	2964.33		213,318		115,547		362,343			(97,771)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/02/2019	07/02/2020	3,933	11,691,932	2973.01		212,484		115,095		335,098			(97,388)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/03/2019	07/03/2020	2,708	8,114,105	2995.82		148,005		80,169		227,775			(67,836)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/05/2019	07/05/2020	1,967	5,870,729	2990.41	3,408	115,834		63,667		189,710			(54,795)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/05/2019	07/06/2020	4,723	14,123,739	2990.41		262,879		142,393		416,395			(120,486)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/05/2019	07/07/2020	3,510	10,495,529	2990.41		200,824		108,780		317,285			(92,044)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/08/2019	07/08/2020	3,428	10,202,743	2975.95		183,471		99,380		296,946			(84,091)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/12/2019	07/10/2020	3,151	9,438,819	3013.77		156,959		85,020		235,814			(71,940)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/12/2019	07/12/2020	3,298	9,940,698	3013.77		184,137		99,741		284,736			(84,396)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/12/2019	07/13/2020	4,593	13,843,458	3013.77		253,861		137,508		389,293			(116,353)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/12/2019	07/14/2020	4,698	14,158,910	3013.77		248,186		134,434		367,829			(113,752)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/15/2019	07/15/2020	3,165	9,539,561	3014.3		171,721		93,016		256,118			(78,705)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/16/2019	07/16/2020	3,507	10,535,817	3004.04		188,951		102,349		295,099			(86,603)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/17/2019	07/17/2020	17,477	51,838,710	2984.42	13,466	1,294,594		704,886		2,002,882			(600,089)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/18/2019	07/18/2020	2,881	8,627,999	2995.11		151,755		82,201		240,694			(69,554)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/19/2019	07/19/2020	3,144	9,357,626	2976.61		187,993		101,829		320,578			(86,163)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/19/2019	07/20/2020	3,027	9,010,534	2976.61		167,297		90,619		277,561			(76,678)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/19/2019	07/21/2020	3,840	11,429,529	2976.61		221,289		119,865		376,006			(101,424)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/22/2019	07/22/2020	3,608	10,771,319	2985.03		205,059		111,074		344,825			(93,985)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/26/2019	07/24/2020	17,932	54,239,886	3025.86		1,403,910		760,451		1,995,693			(643,459)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/25/2019	07/25/2020	3,474	10,434,264	3003.67		192,661		104,358		301,982			(88,303)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/26/2019	07/26/2020	3,350	10,135,354	3025.86		195,037		105,645		296,789			(89,392)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/26/2019	07/27/2020	16,366	49,522,428	3025.86		1,272,817		689,443		1,803,279			(583,375)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/26/2019	07/28/2020	16,070	48,626,912	3025.86		1,110,638		601,596		1,545,148			(509,043)				

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S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/29/2019	07/29/2020	4,339	13,107,154	3020.97		255,908		138,617		401,088			(117,291)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/30/2019	07/30/2020	2,872	8,652,966	3013.18		158,195		85,689		246,343			(72,506)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/01/2019	08/01/2020	3,047	8,999,654	2953.56		182,601		114,126		312,262			(68,475)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/02/2019	08/02/2020	3,098	9,082,776	2932.05		180,117		112,573		308,515			(67,544)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/02/2019	08/03/2020	4,711	13,813,404	2932.05		279,403		174,627		473,587			(104,776)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/02/2019	08/04/2020	3,368	9,875,651	2932.05		195,488		122,180		337,884			(73,308)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/05/2019	08/05/2020	4,852	13,803,641	2844.74		285,154		178,221		541,733			(106,933)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/06/2019	08/06/2020	3,438	9,907,476	2881.77		206,168		128,855		386,212			(77,313)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2019	08/07/2020	149	3,929,307	26287.44		81,440		50,900		107,051			(30,540)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2019	08/09/2020	106	2,797,207	26287.44		47,762		29,851		81,255			(17,911)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2019	08/10/2020	244	6,420,176	26287.44		130,360		81,475		191,576			(48,885)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2019	08/11/2020	208	5,468,488	26287.44		99,970		62,481		143,722			(37,489)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/12/2019	08/12/2020	4,528	13,056,260	2883.75		276,052		172,532		516,746			(103,519)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/13/2019	08/13/2020	13,929	40,759,883	2926.32		1,107,124		691,952		1,777,992			(415,171)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/14/2019	08/14/2020	802	2,279,025	2840.6		32,134		20,084		43,037			(12,050)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/15/2019	08/15/2020	3,227	9,189,217	2847.6		181,604		113,503		353,662			(68,102)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/16/2019	08/16/2020	3,222	9,306,002	2888.68		220,920		138,075		419,084			(82,845)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/16/2019	08/17/2020	4,117	11,891,943	2888.68		256,195		160,122		468,410			(96,073)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/16/2019	08/18/2020	4,370	12,622,990	2888.68		263,278		164,549		499,351			(98,729)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/19/2019	08/19/2020	549	1,605,225	2923.65		22,955		14,347		29,180			(8,608)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/20/2019	08/20/2020	3,368	9,768,441	2900.51		184,624		115,390		332,112			(69,234)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/21/2019	08/21/2020	19,590	57,245,941	2924.43		1,396,467		872,792		2,273,038			(523,675)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/22/2018	08/22/2020	60	172,894	2861.82	4,098			1,280		1,098			(2,049)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2019	08/23/2020	4,287	12,206,731	2847.11		270,653		169,158		517,616			(101,495)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2019	08/24/2020	3,836	10,922,019	2847.11		221,504		138,440		403,624			(83,064)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2019	08/25/2020	4,794	13,648,119	2847.11		290,530		181,581		561,923			(108,949)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/26/2019	08/26/2020	5,195	14,953,100	2878.38		302,609		189,131		561,174			(113,479)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/27/2019	08/27/2020	17,195	49,336,223	2869.16		1,194,837		746,773		2,007,904			(448,064)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	3,989	11,520,575	2887.94		219,955		137,472		389,849			(82,483)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/03/2019	09/03/2020	3,172	9,219,878	2906.27		191,234		135,457		346,301			(55,777)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/06/2019	09/04/2020	11,939	34,193,056	2978.71	59,689	902,050		660,092		1,411,361			(292,942)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/06/2019	09/08/2020	487	1,451,305	2978.71		20,899		14,803		25,376			(6,095)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/09/2019	09/09/2020	5,036	14,998,493	2978.43		283,570		200,862		459,880			(82,708)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/10/2019	09/10/2020	10,919	32,532,024	2979.39		841,261		595,894		1,205,549			(245,368)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/13/2019	09/11/2020	4,238	12,723,912	3007.39		227,236		160,959		349,748			(66,277)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/13/2019	09/14/2020	389	1,168,808	3007.39		16,948		12,005		20,047			(4,943)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/13/2019	09/15/2020	548	1,646,717	3007.39		23,877		16,913		28,229			(6,964)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/17/2018	09/17/2020	360	625,933	1738.62	20,092			7,116		14,932			(10,046)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/19/2019	09/18/2020	1,317	3,958,489	3006.79		56,806		40,238		67,782			(16,569)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/19/2018	09/19/2020	37	106,352	2907.95	2,584			915		397			(1,292)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/23/2019	09/23/2020	16,029	47,954,557	2991.78		1,090,917		772,733		1,559,174			(318,184)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/27/2019	09/25/2020	17,074	50,662,109	2961.79		1,358,284		962,118		2,030,117			(396,166)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/26/2019	09/26/2020	3,135	9,334,501	2977.62		199,061		141,002		343,982			(58,060)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/27/2019	09/27/2020	4,375	12,958,247	2961.79		270,770		191,795		449,075			(78,975)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/27/2019	09/28/2020	15,952	47,245,482	2961.79		1,250,527		885,790		1,865,629			(364,737)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/27/2019	09/29/2020	17,160	50,824,756	2961.79		1,300,001		920,834		1,921,746			(379,167)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/01/2019	10/01/2020	4,240	12,465,194	2940.25		263,134		208,315		454,267			(54,820)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/03/2019	10/03/2020	3,232	9,405,908	2910.63		196,643		155,675		339,424			(40,967)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/07/2019	10/07/2020	4,758	13,981,327	2938.79		290,729		230,161		511,312			(60,569)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/08/2019	10/08/2020	4,611	13,340,875	2893.06		242,075		191,643		424,838			(50,432)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/10/2019	10/10/2020	2,648	7,773,943	2938.13	3,990	156,140		125,190		278,895			(34,524)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/17/2019	10/17/2020	2,786	8,352,396	2997.95		165,229		130,806		280,184			(34,423)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/18/2019	10/18/2020	4,758	14,207,971	2986.2		292,104		231,249		488,277			(60,855)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/18/2019	10/19/2020	4,261	12,724,858	2986.2		264,145		209,115		444,496			(55,030)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/18/2019	10/20/2020	3,447	10,294,270	2986.2		210,794		166,879		363,266			(43,916)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/21/2019	10/21/2020	934	7,117,044	26827.64		132,405		104,820		168,988			(27,584)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/22/2019	10/22/2020	3,180	9,527,711	2995.99		180,847		143,170		299,617			(37,676)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/25/2019	10/23/2020	16,341	49,392,196	3022.55		1,267,670		1,003,572		1,726,044			(264,098)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/25/2019	10/25/2020	4,906	14,828,573	3022.55		290,638		230,088		482,798			(60,549)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/25/2019	10/26/2020	17,015	51,427,944	3022.55		1,349,815		1,068,604		1,945,357			(281,212)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/25/2019	10/27/2020	18,386	55,572,990	3022.55		1,409,126		1,115,558		2,005,868			(293,568)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/28/2019	10/28/2020	4,262	12,953,928	3039.42		235,620		186,532		384,889			(49,087)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/29/2019	10/29/2020	12,047	36,585,354	3036.89		940,906		744,884		1,271,169			(196,022)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/01/2019	11/01/2020	3,823	11,724,592	3066.91		210,928		184,562		321,912			(26,366)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/01/2019	11/02/2020	4,897	15,018,390	3066.91		281,137		245,995		426,543			(35,142)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/01/2019	11/03/2020	4,421	13,559,815	3066.91		256,420		224,367		386,130			(32,052)				

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S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/04/2019	11/04/2020	4,460	13,730,473	3078.27		245,180		214,533		368,536			(30,648)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/05/2019	11/05/2020	15,514	47,700,144	3074.62		1,100,003		962,502		1,426,079			(137,500)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/07/2019	11/06/2020	635	1,960,089	3085.18		28,421		24,869		31,273			(3,553)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/12/2019	11/12/2020	3,774	11,670,081	3091.84		219,016		191,639		313,602			(27,377)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/14/2018	11/14/2020	38	101,310	2701.58	3,505			1,534		7,906			(1,753)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2019	11/20/2020	3,396	10,556,827	3108.46		197,396		172,722		275,809			(24,675)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/21/2019	11/21/2020	2,775	8,613,030	3103.54		151,589		132,641		207,688			(18,949)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/26/2019	11/25/2020	8,688	27,263,891	3140.52		567,077		496,192		663,015			(70,885)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/26/2019	11/26/2020	6,302	19,791,947	3140.52		249,725		218,509		363,493			(31,216)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2019	11/27/2020	16,489	51,999,049	3153.63		1,628,178		1,424,656		1,840,545			(203,522)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/02/2019	12/02/2020	4,560	14,199,031	3113.87		259,574		248,759		338,850			(10,816)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/03/2019	12/03/2020	4,113	12,720,878	3093.2		235,466		225,655		311,520			(9,811)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/06/2019	12/04/2020	13,583	45,048,905	28015.06		1,297,486		1,243,424		1,552,286			(54,062)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/05/2019	12/05/2020	2,615	8,152,586	3117.43		141,740		135,834		183,504			(5,906)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/06/2019	12/06/2020	118	3,297,947	28015.06		59,799		57,308		69,648			(2,492)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/06/2019	12/07/2020	265	7,435,053	28015.06		149,697		143,460		157,345			(6,237)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/06/2019	12/08/2020	215	6,034,236	28015.06		109,787		105,213		114,659			(4,574)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/10/2019	12/10/2020	3,736	11,703,254	3132.52		232,717		223,020		295,878			(9,697)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/13/2019	12/11/2020	27,807	87,699,804	3168.8		2,387,582		2,288,099		2,697,630			(99,483)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/12/2019	12/12/2020	3,506	11,081,971	3168.57	4,879	195,156		189,363		244,996			(10,571)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/13/2019	12/13/2020	5,179	16,411,146	3168.8		314,328		301,231		374,434			(13,097)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/13/2019	12/14/2020	17,712	56,125,565	3168.8		1,418,898		1,359,777		1,572,671			(59,121)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/13/2019	12/15/2020	19,421	61,539,934	3168.8		1,529,978		1,466,229		1,692,097			(63,749)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/16/2019	12/16/2020	4,489	14,325,361	3191.45		255,302		244,665		288,719			(10,638)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2019	12/18/2020	10,650	34,145,372	3221.22		992,910		951,539		1,013,432			(41,371)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2019	12/21/2020	451	1,453,882	3221.22		21,372		20,482		20,214			(891)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2019	12/22/2020	609	1,962,920	3221.22		28,855		27,653		27,288			(1,202)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/24/2019	12/24/2020	1,610	5,188,096	3223.38		87,584		83,935		88,159			(3,649)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/27/2019	12/27/2020	3,439	11,140,927	3240.02		202,720		194,274		192,004			(8,447)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/27/2019	12/28/2020	5,412	17,533,948	3240.02		325,998		312,415		311,191			(13,583)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/27/2019	12/29/2020	4,180	13,544,462	3240.02		264,221		253,212		251,681			(11,009)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/31/2019	12/31/2020	707	2,284,608	3230.78		33,584		32,184		31,399			(1,399)				

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S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/02/2019	01/02/2021	59	149,259	2510.03		5,463		2,845		24,731			(2,618)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/23/2019	01/23/2021	48	126,262	2638.7		4,205		2,190		15,807			(2,015)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/13/2019	03/13/2021	87	244,936	2810.92		6,295		3,803		17,839			(2,492)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/27/2019	03/27/2021	89	249,646	2805.37		6,815		4,118		19,578			(2,698)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/17/2019	04/17/2021	119	343,841	2900.45		8,527		5,507		18,278			(3,020)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/05/2019	06/05/2021	54	151,937	2826.15		4,102		2,991		12,783			(1,111)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/24/2019	07/24/2021	36	107,382	3019.56		2,459		1,896		4,235			(564)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/21/2019	08/21/2021	75	218,716	2924.43		6,058		4,922		14,920			(1,136)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/04/2019	01/03/2020	35,095	88,859,498	2531.94		2,379,131		99,130		6,116,488			(2,280,001)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/04/2019	01/06/2020	9,420	23,849,707	2531.94		531,922		22,163		1,257,299			(509,758)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/11/2019	01/10/2020	28,356	73,618,709	2596.26		2,070,532		86,272		5,124,363			(1,984,260)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/11/2019	01/13/2020	10,688	27,748,348	2596.26		702,443		29,268		1,613,581			(673,174)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/24/2019	01/24/2020	13,380	35,353,255	2642.33		532,276		22,178		640,094			(510,098)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/08/2019	02/07/2020	23,984	64,944,638	2707.88		1,883,319		235,415		4,262,282			(1,647,904)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/08/2019	02/10/2020	8,982	24,322,303	2707.88		599,226		74,903		1,289,133			(524,323)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/20/2019	02/20/2020	9,836	27,389,898	2784.7		433,149		54,144		932,795			(379,005)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/21/2019	02/21/2020	12,339	34,238,823	2774.88		544,782		68,098		1,911,498			(476,684)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/22/2019	02/22/2020	12,515	34,950,592	2792.67		545,706		68,213		1,366,439			(477,492)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/22/2019	02/23/2020	13,116	36,629,987	2792.67		571,111		71,389		249,675			(499,722)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/22/2019	02/24/2020	13,507	37,719,407	2792.67		583,587		72,948		378,635			(510,639)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/25/2019	02/25/2020	12,580	35,173,877	2796.11		544,126		68,016		365,155			(476,110)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/28/2019	02/28/2020	14,775	41,142,122	2784.49		677,142		84,643		574,667			(592,500)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/01/2019	03/01/2020	16,267	45,607,010	2803.69		719,720		149,942		628,055			(569,778)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/01/2019	03/02/2020	14,132	39,621,566	2803.69		673,884		140,393		278,736			(533,492)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/01/2019	03/03/2020	12,326	34,559,150	2803.69		569,524		118,651		72,652			(450,873)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/05/2019	03/05/2020	11,982	33,425,425	2789.65		547,703		114,105		203,354			(433,598)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2019	03/08/2020	14,427	39,575,172	2743.07		595,966		124,160		961,806			(471,806)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2019	03/09/2020	11,798	32,362,277	2743.07		519,851		108,302		1,080,055			(411,548)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2019	03/10/2020	15,897	43,605,302	2743.07		670,144		139,613		1,429,474			(530,531)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/15/2019	03/15/2020	10,537	29,740,039	2822.48		475,551		99,073		365,994			(376,478)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/15/2019	03/16/2020	13,121	37,034,612	2822.48		617,240		128,592		897,662			(488,648)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/15/2019	03/17/2020	13,233	37,349,913	2822.48		608,693		126,811		1,121,934			(481,882)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/19/2019	03/19/2020	11,475	32,503,861	2832.57		527,015		109,795		1,171,549			(417,220)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/21/2019	03/20/2020	13,242	37,803,269	2854.88		1,121,792		233,707		2,140,628			(888,085)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/22/2019	03/22/2020	12,232	34,257,486	2800.71		530,427		110,506		1,200,740			(419,921)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/22/2019	03/23/2020	12,469	34,922,576	2800.71		552,273		115,057		274,435			(437,216)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/22/2019	03/24/2020	14,234	39,866,023	2800.71		653,458		136,137		513,762			(517,321)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/29/2019	03/29/2020	12,066	34,200,299	2834.4		537,046		111,885		393,149			(425,162)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/29/2019	03/30/2020	9,936	28,161,741	2834.4		471,001		98,125		532,861			(372,876)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/29/2019	03/31/2020	15,015	42,557,462	2834.4		685,816		142,878		637,220			(542,938)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/04/2019	04/03/2020	14,153	40,750,817	2879.39		1,209,902		352,888		2,200,778			(857,014)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/12/2019	04/12/2020	13,957	40,580,030	2907.41		703,264		205,119		381,153			(498,145)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/12/2019	04/13/2020	12,906	37,524,077	2907.41		662,392		193,198		451,873			(469,194)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/12/2019	04/14/2020	11,992	34,866,802	2907.41		603,847		176,122		138,213			(427,725)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/17/2018	04/17/2020	429	721,391	1681.481	22,291			3,251		33,665			(11,145)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/18/2019	04/18/2020	11,690	33,958,909	2905.03		576,082		168,024		630,485			(408,058)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/18/2019	04/19/2020	11,324	32,895,921	2905.03		561,038		163,636		952,610			(397,402)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/18/2019	04/20/2020	10,673	31,004,139	2905.03		551,723		160,919		611,251			(390,804)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/18/2019	04/21/2020	14,562	42,303,897	2905.03		724,012		211,170		1,422,297			(512,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/23/2018	04/23/2020	421	703,411	1672.787	22,157			3,231		36,530			(11,079)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/01/2019	05/01/2020	12,214	35,711,429	2923.73		619,430		232,286		236,650			(387,144)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/02/2019	05/02/2020	12,555	36,629,417	2917.52		619,133		232,175		53,314			(386,958)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/03/2019	05/03/2020	11,926	35,128,346	2945.64		606,489		227,433		11,521			(379,056)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/03/2019	05/04/2020	13,053	38,448,873	2945.64		685,115		256,918		299,242			(428,197)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/03/2019	05/05/2020	12,409	36,552,328	2945.64		649,460		243,548		97,550			(405,913)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/16/2019	05/16/2020	12,695	36,515,020	2876.32		600,911		225,342		869,575			(375,569)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/17/2019	05/17/2020	14,889	42,574,218	2859.53		694,642		260,491		1,333,272			(434,151)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/17/2019	05/18/2020	12,168	34,794,271	2859.53		576,031		216,012		994,155			(360,019)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/17/2019	05/19/2020	14,477	41,396,001	2859.53		682,337		255,876		1,616,708			(426,461)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/24/2019	05/24/2020	12,407	35,062,265	2826.06		547,464		205,299		898,927			(342,165)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/24/2019	05/25/2020	8,238	23,281,112	2826.06		372,629		139,736		690,480			(232,893)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/24/2019	05/26/2020	9,003	25,443,130	2826.06		417,342		156,503		792,083			(260,839)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/24/2019	05/27/2020	11,600	32,783,214	2826.06		517,406		194,027		899,330			(323,379)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/31/2019	05/31/2020	10,699	29,444,669	2752.06		409,291		153,484		1,428,037			(255,807)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/31/2019	06/01/2020	14,372	39,552,492	2752.06		570,218		213,832		1,564,593			(356,386)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/31/2019	06/02/2020	15,341	42,220,640	2752.06		636,318		238,619		1,142,559			(397,699)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/04/2019	06/04/2020	15,321	42,947,630	2803.27		612,614		280,781		1,392,470			(331,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/06/2018	06/05/2020	310	521,542	1682.938	16,533			3,789		24,328			(8,266)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/06/2019	06/06/2020	11,441	32,532,894	2843.49		472,905		216,748		719,112			(256,157)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/18/2019	06/18/2020	11,961	34,898,255	2917.75		521,684		239,105		698,457			(282,579)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/20/2019	06/20/2020	11,858	35,031,899	2954.18		524,562		240,424		837,169			(284,138)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/28/2019	06/28/2020	10,002	29,422,513	2941.76		433,819		198,834		644,921			(234,985)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/28/2019	06/29/2020	11,460	33,711,234	2941.76		537,784		246,484		1,066,699			(291,300)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/28/2019	06/30/2020	14,260	41,949,717	2941.76		651,022		298,385		1,479,039			(352,637)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/12/2019	07/12/2020	11,088	33,415,503	3013.77		560,368		303,533		375,129			(256,835)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/12/2019	07/13/2020	11,328	34,139,069	3013.77		588,568		318,808		632,254			(269,760)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/12/2019	07/14/2020	11,543	34,786,613	3013.77		578,402		313,301		207,213			(265,101)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/16/2019	07/16/2020	12,016	36,095,656	3004.04		964,287		522,322		1,416,505			(441,965)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/25/2019	07/25/2020	9,920	29,796,148	3003.67		478,565		259,223		433,050			(219,342)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/01/2019	08/01/2020	10,327	30,502,580	2953.56		476,048		297,530		1,001,071			(178,518)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/07/2019	08/07/2020	10,703	30,867,599	2883.98		438,433		274,021		1,024,974			(164,413)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/09/2019	08/09/2020	11,510	33,593,225	2918.65		500,553		312,846		1,001,718			(187,707)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/09/2019	08/10/2020	10,140	29,593,837	2918.65		453,333		283,333		992,756			(170,000)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/09/2019	08/11/2020	12,839	37,472,516	2918.65		569,143		355,714		1,345,843			(213,428)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	12,054	34,241,948	2840.6		486,173		303,858		1,099,830			(182,315)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/19/2019	08/19/2020	198	5,168,066	26135.79		99,632		62,270		145,600			(37,362)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/27/2019	08/27/2020	11,775	33,784,082	2869.16		385,477		240,923		1,223,340			(144,554)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/28/2019	08/28/2020	10,629	30,695,241	2887.94		377,079		235,674		1,155,533			(141,405)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/03/2019	09/03/2020	8,048	23,390,400	2906.27		276,665		195,971		696,749			(80,694)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/06/2019	09/06/2020	8,443	25,148,316	2978.71		354,150		250,856		696,501			(103,294)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/06/2019	09/07/2020	8,263	24,614,450	2978.71		341,613		241,976		611,356			(99,637)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/06/2019	09/08/2020	7,486	22,298,081	2978.71		292,884		207,459		365,872			(85,424)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/09/2019	09/09/2020	201	5,383,131	26835.51		103,384		73,230		137,150			(30,154)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/10/2019	09/10/2020	204	5,489,084	26909.43		98,466		69,747		131,300			(28,719)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/11/2019	09/11/2020	217	5,887,403	27137.04		114,024		80,767		144,173			(33,257)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2019	09/16/2020	149	4,022,676	27076.82		78,803		55,819		102,177			(22,984)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/19/2019	09/18/2020	72	1,941,264	27094.79		38,796		27,481		44,685			(11,316)				
Dow Index Option MAV			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/19/2019	09/19/2020	91	2,457,653	27094.79		42,806		30,321		60,048			(12,485)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/25/2019	09/25/2020	10,422	31,108,478	2984.87		395,279		279,989		958,303			(115,290)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/02/2019	10/02/2020	11,278	36,756,467	26078.62		469,178		371,432		1,099,923			(97,745)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/04/2019	10/04/2020	12,666	37,389,827	2952.01		475,292		376,273		1,176,206			(99,019)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/04/2019	10/05/2020	12,056	35,588,115	2952.01		456,218		361,173		1,131,042			(95,045)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/04/2019	10/06/2020	11,416	33,700,985	2952.01		398,400		315,400		1,002,758			(83,000)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/10/2019	10/09/2020	139	3,694,468	26496.67		72,925		57,733		91,770			(15,193)				
Dow Index Option MAV			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/10/2019	10/10/2020	68	1,809,295	26496.67		30,512		24,156		46,899			(6,357)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/14/2019	10/14/2020	246	6,579,662	26787.36		128,220		101,508		173,653			(26,713)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/15/2019	10/15/2020	152	4,095,178	27024.8		71,318		56,460		93,224			(14,858)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2019	10/16/2020	308	8,326,883	27025.88		160,115		126,758		210,488			(33,357)				
Dow Index Option MAV			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2019	10/17/2020	70	1,880,692	27025.88		30,083		23,815		46,161			(6,267)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/18/2019	10/18/2020	11,629	34,725,235	2986.2		456,127		361,101		985,988			(95,027)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/18/2019	10/19/2020	9,827	29,345,721	2986.2		368,112		291,422		779,915			(76,690)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/18/2019	10/20/2020	10,378	30,990,858	2986.2		380,558		301,275		788,897			(79,283)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/24/2019	10/23/2020	9,728	37,686,505	26805.53		521,029		412,481		947,278			(108,548)				
Dow Index Option MAV			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/24/2019	10/24/2020	100	2,692,802	26805.53		38,284		30,308		61,197			(7,976)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/28/2019	10/28/2020	200	5,405,006	27090.72		104,119		82,428		136,258			(21,691)				
Dow Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/29/2019	10/29/2020	197	5,346,039	27071.46		89,547		70,892		121,255			(18,656)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/30/2019	10/30/2020	11,740	37,052,290	3046.77	36,706	452,971		373,132		937,895			(112,722)				
Dow Index Option MAV			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/31/2019	10/31/2020	8,066	24,891,627	27046.23		309,897		245,335		627,958			(64,562)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/01/2019	11/01/2020	9,682	29,694,536	3066.91		372,931		326,315		737,141			(46,616)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/01/2019	11/02/2020	9,166	28,110,894	3066.91		384,760		336,665		743,931			(48,095)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/01/2019	11/03/2020	8,987	27,563,310	3066.91		355,159		310,764		668,509			(44,395)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/05/2018	11/05/2020	269	451,151	1675.843	14,617			6,395		24,096			(7,309)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/06/2019	11/06/2020	10,094	31,055,828	3076.78		381,290		333,629		752,527			(47,661)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2019	11/12/2020	8,610	26,621,875	3091.84		327,660		286,702		598,998			(40,957)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/13/2019	11/13/2020	10,472	32,400,809	3094.04		398,364		348,569		740,610			(49,796)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/14/2019	11/14/2020	8,237	25,508,128	3096.63		326,550		285,731		576,014			(40,819)				
S&P 500 Index Option PTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/19/2019	11/19/2020	12,661	39,505,156	3120.18		1,029,320		900,655		1,221,856			(128,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/21/2018	11/20/2020	288	481,709	1671.866	15,656			6,849		26,887			(7,828)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/21/2019	11/21/2020	9,222	28,622,287	3103.54		372,640		326,060		607,505			(46,580)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/22/2019	11/22/2020	9,438	29,354,769	3110.29		384,511		336,447		626,775			(48,064)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/22/2019	11/23/2020	8,446	26,270,045	3110.29		340,442		297,887		544,754			(42,555)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/22/2019	11/24/2020	7,303	22,715,064	3110.29		279,326		244,411		440,851			(34,916)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/30/2018	11/30/2020	425	718,352	1691.193	23,418			10,245		33,092			(11,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/06/2018	12/04/2020	2,537	4,255,924	1676.289	138,916			66,564		226,145			(69,458)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/06/2019	12/06/2020	12,389	38,974,476	3145.91		529,493		507,430		791,646			(22,062)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/06/2019	12/07/2020	11,044	32,459,489	3145.91	83,267	385,604		409,436		732,552			(57,700)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/06/2019	12/08/2020	11,804	37,133,845	3145.91		469,879		450,300		714,469			(19,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/10/2018	12/10/2020	643	1,071,834	1666.244	34,727			16,640		63,471			(17,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/11/2018	12/11/2020	542	903,208	1666.512	29,174			13,979		53,368			(14,587)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/12/2019	12/12/2020	10,759	34,090,122	3168.57		439,960		421,628		633,310			(18,332)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/14/2018	12/14/2020	898	1,492,435	1661.393	48,653			23,313		92,484			(24,327)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/18/2018	12/18/2020	900	1,484,413	1649.673	48,392			23,188		102,009			(24,196)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/20/2019	12/20/2020	13,600	43,807,692	3221.22		633,406		607,015		731,219			(26,392)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/20/2019	12/21/2020	11,811	38,046,726	3221.22		564,257		540,746		660,843			(23,511)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/20/2019	12/22/2020	13,867	44,668,325	3221.22		614,285		588,690		741,168			(25,595)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/27/2019	12/27/2020	10,522	34,091,461	3240.02		498,574		477,800		544,564			(20,774)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/27/2019	12/28/2020	18,657	60,049,786	3240.02	13,394	867,925		838,179		970,888			(42,861)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/27/2019	12/29/2020	10,844	35,133,202	3240.02		494,389		473,790		546,811			(20,600)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/02/2019	01/02/2020	5,085	11,813,904	1642.784		238,449		9,935		716,594			(228,513)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2019	01/03/2020	5,977	14,010,206	2531.94		260,583		10,858		783,626			(249,725)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2019	01/06/2020	608	1,539,432	2531.94		20,628		860		34,628			(19,769)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2019	01/08/2020	2,619	4,701,028	1650.597		87,596		3,650		228,692			(83,946)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2019	01/10/2020	6,657	17,035,836	1653.5		369,066		15,378		1,038,430			(353,688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	3,725	3,458,935	1650.758		69,737		2,906		201,718			(66,832)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/15/2019	01/15/2020	2,228	4,156,568	1652.505		72,138		3,006		182,517			(69,132)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2019	01/17/2020	5,748	14,837,804	1662.787		315,965		13,165		843,407			(302,800)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2019	01/23/2020	853	1,414,204	1656.959		26,380		1,099		67,750			(25,281)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2019	01/24/2020	301	795,653	2642.33		11,219		467		17,843			(10,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/29/2019	01/29/2020	1,322	2,191,390	1658.097		49,087		2,045		133,174			(47,042)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2019	01/30/2020	550	1,474,604	2681.05		31,135		1,297		102,870			(29,838)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2019	01/31/2020	1,713	3,655,940	2706.53		64,257		5,130		135,009			(59,127)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2019	02/03/2020	314	851,018	2706.53		11,999		1,500		18,961			(10,499)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/04/2019	02/04/2020	5,024	13,795,122	2746.01		262,789		32,849		624,057			(229,940)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/05/2019	02/05/2020	3,274	5,869,787	1670.046		118,805		14,851		270,936			(103,954)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2019	02/06/2020	2,762	5,176,440	1669.528		103,569		12,946		231,418			(90,623)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2019	02/11/2020	978	1,634,515	1670.707		36,450		4,556		86,259			(31,893)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/13/2019	02/13/2020	292	804,268	2753.03		20,911		2,614		72,172			(18,297)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/20/2019	02/20/2020	501	1,393,752	2784.7		19,931		2,491		30,524			(17,439)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2019	02/21/2020	637	1,073,086	1685.363		23,823		2,978		46,900			(20,845)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020	18,207	50,810,937	2781.18		843,874		105,484		980,107			(738,390)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2019	02/27/2020	12,581	35,131,865	2792.38		574,921		71,865		413,119			(503,056)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/04/2019	03/04/2020	17,551	48,957,257	2780.23		837,873		174,557		1,046,558			(663,316)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/06/2019	03/06/2020	19,146	53,070,164	2772.85		942,437		196,341		1,287,591			(746,096)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2019	03/07/2020	13,679	37,601,771	2748.93		576,495		120,103		756,271			(456,392)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/12/2019	03/12/2020	5,373	14,932,800	2778.41		299,503		62,396		558,850			(237,106)				

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Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2019	03/13/2020	310	872,406	2810.92		22,944		4,780		62,617			(18,164)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2019	03/18/2020	7,682	19,786,305	1690.28		390,924		81,442		661,555			(309,481)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2019	03/19/2020	4,462	12,452,424	2790.93		250,385		52,164		420,561			(198,221)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2019	03/20/2020	19,962	56,191,426	2800.71		982,186		204,622		1,534,631			(777,564)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2019	03/21/2020	12,500	35,687,417	2854.88		574,571		119,702		1,488,437			(454,869)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2019	03/23/2020	415	1,162,024	2800.71		16,733		3,486		24,679			(13,247)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2019	03/24/2020	431	1,208,345	2800.71		17,400		3,625		25,639			(13,775)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2019	03/27/2020	13,797	38,704,546	2805.37		601,603		125,334		374,814			(476,269)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2019	04/01/2020	5,731	16,132,452	2814.94		304,149		88,710		428,268			(215,439)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2019	04/04/2020	13,511	38,902,554	2879.39		632,527		184,487		396,659			(448,040)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2019	04/05/2020	12,334	35,678,066	2892.74		598,153		174,461		126,856			(423,692)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2019	04/06/2020	10,286	29,754,260	2892.74		522,607		152,427		366,374			(370,180)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2019	04/07/2020	12,365	35,769,502	2892.74		618,983		180,537		552,796			(438,446)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2019	04/08/2020	4,496	12,684,627	2821.24		250,361		73,022		338,479			(177,339)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/09/2019	04/09/2020	15,744	45,313,877	2878.2		743,048		216,722		991,477			(526,325)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2019	04/11/2020	303	874,377	2888.32		23,084		6,733		47,287			(16,351)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/15/2019	04/15/2020	5,536	15,620,997	2821.57		316,399		92,283		440,414			(224,116)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2019	04/17/2020	16,516	47,904,515	2900.45		788,683		230,032		1,024,237			(558,650)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2019	04/23/2020	7,675	18,833,098	1705.641		372,034		108,510		524,159			(263,524)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/24/2019	04/24/2020	5,834	16,497,406	2823.97		336,316		98,092		474,760			(238,224)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2019	04/25/2020	12,174	35,624,638	2926.17		610,582		178,087		321,876			(432,496)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2019	04/26/2020	9,553	28,083,836	2939.88		475,268		138,620		211,340			(336,648)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2019	04/27/2020	11,326	33,297,820	2939.88		598,552		174,578		282,705			(423,974)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	12,236	35,971,421	2939.88		653,174		190,509		299,115			(462,665)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2019	04/29/2020	12,798	37,664,684	2943.03		638,828		186,325		283,651			(452,503)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2019	05/06/2020	17,920	52,009,572	2822.17		897,012		336,379		669,721			(560,632)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/08/2019	05/08/2020	14,444	41,589,846	2879.42		649,662		243,623		824,732			(406,039)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2019	05/09/2020	11,898	34,154,862	2870.72		555,809		208,428		850,738			(347,380)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2019	05/14/2020	3,519	5,921,610	1682.611		121,631		45,612		244,725			(76,019)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2019	05/15/2020	1,259	3,606,251	2859.53		61,708		23,140		92,869			(38,567)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2019	05/18/2020	878	2,075,397	2859.53	19,562	21,145		11,597		59,707			(22,997)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2019	05/19/2020	775	2,216,284	2859.53		32,136		12,051		44,000			(20,085)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2019	05/20/2020	810	1,364,531	1683.695		30,565		11,462		62,665			(19,103)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2019	05/21/2020	13,413	38,418,321	2864.36		613,986		230,245		1,613,090			(383,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2019	05/22/2020	9,343	22,755,849	1681.424		426,220		159,832		857,479			(266,387)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2019	05/28/2020	4,887	12,072,182	1674.156		229,876		86,203		531,916			(143,672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2019	06/03/2020	5,626	14,201,107	1672.443		260,650		119,465		639,670			(141,186)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2019	06/10/2020	13,960	40,297,995	2886.73		601,689		275,774		980,875			(325,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2019	06/11/2020	15,965	42,689,165	1701.732		645,150		295,694		1,107,655			(349,456)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2019	06/12/2020	587	1,691,646	2879.84		43,475		19,926		84,971			(23,549)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/20/2019	06/19/2020	21,257	60,003,429	1712.856		937,878		429,861		1,716,638			(508,017)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2019	06/21/2020	10,673	31,489,236	2950.46		468,257		214,618		1,046,506			(253,639)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2019	06/22/2020	12,558	37,051,694	2950.46		585,335		268,279		1,194,020			(317,057)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2019	06/23/2020	10,924	32,229,736	2950.46		497,170		227,870		539,616			(269,300)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2019	06/24/2020	13,665	38,824,192	1711.268		590,976		270,864		733,514			(320,112)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/25/2019	06/25/2020	5,093	14,132,467	2840.76	15,392	237,658		112,454		421,213			(136,427)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2019	06/26/2020	12,767	37,199,984	2913.78		539,841		247,427		757,904			(292,414)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2019	07/08/2020	15,375	43,442,393	1717.995		740,211		400,948		863,158			(339,263)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2019	07/09/2020	13,476	40,152,050	2979.63		626,824		339,530		671,177			(287,294)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/10/2019	07/10/2020	801	1,887,754	2993.07	21,231	31,219		22,661		69,049			(24,924)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2019	07/15/2020	10,685	32,207,075	3014.3		521,263		282,351		298,286			(238,912)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2019	07/16/2020	11,534	34,648,559	3004.04		537,369		291,075		512,016			(246,294)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2019	07/17/2020	6,387	18,404,346	2976.61		326,451		176,827		462,505			(149,623)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2019	07/18/2020	12,460	37,320,162	2995.11		595,232		322,417		556,856			(272,815)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2019	07/20/2020	513	1,526,286	2976.61		21,979		11,905		27,549			(10,073)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2019	07/21/2020	578	1,721,629	2976.61		24,791		13,429		31,053			(11,363)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2019	07/23/2020	17,244	51,265,941	2871.95		843,818		457,068		734,258			(386,750)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2019	07/26/2020	10,675	32,301,462	3025.86		527,661		285,817		491,806			(241,845)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2019	07/27/2020	10,328	31,250,422	3025.86		517,936		280,549		453,664			(237,387)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2019	07/28/2020	10,893	32,959,872	3025.86		555,892		301,108		580,975			(254,784)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2019	07/29/2020	511	1,543,899	3020.97		22,387		12,126		26,989			(10,260)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2019	07/30/2020	12,243	36,890,892	3013.18		579,124		313,692		927,544			(265,432)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2019	07/31/2020	20,724	57,855,236	2932.05		992,895		565,770		1,827,668			(427,125)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2019	08/02/2020	10,588	31,043,596	2932.05		479,282		299,551		825,995			(179,731)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2019	08/03/2020	11,512	33,754,780	2932.05		540,566		337,854		967,103			(202,712)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2019	08/04/2020	12,118	35,529,885	2932.05		562,890		351,806		1,321,667			(211,084)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2019	08/05/2020	11,860	33,739,758	2844.74		449,869		281,168		1,191,253			(168,701)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2019	08/06/2020	10,277	29,615,481	2881.77		398,083		248,802		1,000,601			(149,281)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2019	08/07/2020	1,231	3,576,938	2938.09		58,099		36,312		92,809			(21,787)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2019	08/12/2020	14,073	40,581,948	2883.75		550,639		344,149		1,240,790			(206,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2019	08/13/2020	15,192	40,473,732	1699.281		634,168		396,355		1,298,900			(237,813)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2019	08/14/2020	914	2,619,679	2888.68		36,529		22,831		48,972			(13,698)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2019	08/15/2020	12,176	34,672,637	2847.6		442,694		276,684		1,293,028			(166,010)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2019	08/16/2020	12,555	36,266,440	2888.68		508,912		318,070		1,344,316			(190,842)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2019	08/17/2020	12,713	36,723,827	2888.68		480,336		300,210		1,234,484			(180,126)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2019	08/18/2020	13,409	38,732,948	2888.68		480,539		300,337		1,168,723			(180,202)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2019	08/19/2020	11,522	33,686,911	2923.65		433,177		270,735		997,757			(162,441)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2019	08/20/2020	11,450	33,209,438	2900.51		407,853		254,908		987,148			(152,945)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	13,465	39,378,406	2924.43		506,045		316,278		1,381,780			(189,767)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2019	08/23/2020	12,865	36,629,062	2847.11		471,834		294,896		1,314,347			(176,938)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2019	08/24/2020	9,961	28,360,525	2847.11		353,405		220,878		1,125,313			(132,527)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2019	08/25/2020	12,590	35,844,880	2847.11		453,761		283,601		1,447,099			(170,160)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2019	08/26/2020	10,345	29,775,585	2878.38		341,515		213,447		1,079,325			(128,068)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2019	08/28/2020	1,123	3,286,935	2926.46		46,674		29,172		59,381			(17,503)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2019	08/29/2020	9,228	26,988,118	2924.58		345,826		216,141		1,004,022			(129,685)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2019	08/30/2020	9,580	28,034,116	2926.46		362,212		226,383		1,144,502			(135,830)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2019	08/31/2020	11,704	34,250,679	2926.46		468,509		292,818		1,376,531			(175,691)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2019	09/01/2020	9,197	26,915,856	2926.46		340,125		212,578		914,984			(127,547)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2019	09/02/2020	8,995	26,322,082	2926.46		332,596		207,872		640,692			(124,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/05/2019	09/04/2020	13,313	36,344,169	1708.974		466,295		330,292		1,171,186			(136,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2019	09/09/2020	15,362	44,320,742	1711.716		600,466		425,330		943,516			(175,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2019	09/10/2020	3,368	5,771,866	1713.663		118,679		84,064		174,753			(34,615)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/11/2019	09/11/2020	10,945	32,845,030	3000.93		461,140		326,641		834,634			(134,499)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2019	09/13/2020	9,958	29,948,291	3007.39		438,681		310,733		736,649			(127,949)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2019	09/14/2020	12,316	37,039,789	3007.39		538,660		381,551		880,621			(157,109)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2019	09/15/2020	9,952	29,928,568	3007.39		398,933		282,577		779,196			(116,355)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2019	09/16/2020	13,177	39,503,682	2997.96		522,227		369,911		1,014,998			(152,316)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2019	09/17/2020	11,941	35,891,722	3005.7		459,619		325,563		901,314			(134,055)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/18/2019	09/18/2020	12,838	38,600,640	3006.73		482,318		341,642		913,794			(140,676)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2019	09/20/2020	12,230	36,593,024	2992.07		495,305		350,841		926,656			(144,464)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2019	09/21/2020	12,508	37,424,805	2992.07		509,925		361,197		1,100,503			(148,728)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2019	09/22/2020	10,937	32,723,050	2992.07		429,846		304,474		886,716			(125,372)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2019	09/23/2020	10,426	31,192,166	2991.78		388,583		275,246		835,030			(113,337)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2019	09/24/2020	10,165	30,154,144	2966.6		384,676		272,479		921,500			(112,197)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2019	09/25/2020	9,379	24,554,513	2961.79		418,486		296,428		671,655			(122,058)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2019	09/27/2020	8,871	26,272,783	2961.79		341,676		242,021		801,581			(99,656)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2019	09/28/2020	11,588	34,321,993	2961.79		460,674		326,311		1,068,264			(134,363)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2019	09/29/2020	12,440	36,845,426	2961.79		477,133		337,969		1,106,677			(139,164)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2019	09/30/2020	13,243	39,420,814	2976.74		497,269		352,232		1,155,270			(145,037)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/02/2019	10/02/2020	227	656,620	2887.61		16,941		13,411		34,823			(3,529)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2019	10/03/2020	12,089	35,185,975	2910.63		417,466		330,494		1,017,587			(86,972)				

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S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2019	10/09/2020	11,117	32,471,337	2970.27		393,186		311,272		900,185			(81,914)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2019	10/11/2020	10,566	31,383,333	2970.27		405,094		320,700		934,824			(84,395)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2019	10/12/2020	10,449	31,035,209	2970.27		421,122		333,388		896,808			(87,734)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2019	10/13/2020	10,695	31,766,206	2970.27		412,421		326,500		878,736			(85,921)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2019	10/14/2020	10,809	32,062,151	2966.15		405,217		320,797		860,755			(84,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2019	10/15/2020	3,328	6,185,155	1712.384		118,734		93,997		176,664			(24,736)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2019	10/16/2020	1,904	5,694,494	2986.2		98,586		78,047		145,211			(20,539)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/17/2019	10/17/2020	10,188	30,543,712	2997.95		390,860		309,430		807,616			(81,429)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2019	10/19/2020	738	1,893,475	2986.2	12,915	21,746		22,328		47,455			(10,988)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2019	10/20/2020	638	1,905,865	2986.2		27,635		21,878		32,519			(5,757)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2019	10/22/2020	435	1,302,856	2995.99		18,891		14,956		22,093			(3,936)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2019	10/23/2020	1,786	5,377,436	3022.55		89,440		70,807		120,119			(18,633)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2019	10/24/2020	8,580	25,827,290	3010.29		319,334		252,806		646,634			(66,528)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2019	10/25/2020	9,780	29,560,279	3022.55		385,625		305,286		759,432			(80,339)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2019	10/26/2020	10,952	33,103,833	3022.55		444,681		352,039		820,008			(92,642)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2019	10/27/2020	10,302	31,136,803	3022.55		392,117		310,426		738,870			(81,691)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2019	10/29/2020	11,825	35,910,724	3036.89		417,516		330,533		797,768			(86,982)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/30/2019	10/30/2020	12,309	35,638,508	2898.79		565,131		447,395		879,565			(117,736)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2019	11/05/2020	10,875	33,436,481	3074.62		409,273		358,113		787,579			(51,159)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2019	11/06/2020	2,239	5,457,489	3093.08	56,288	53,786		71,689		142,337			(34,867)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2019	11/08/2020	9,905	30,638,110	3093.08		386,421		338,118		723,637			(48,303)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2019	11/09/2020	9,530	28,827,826	3093.08	25,165	397,486		358,810		744,458			(62,268)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2019	11/10/2020	10,612	32,823,990	3093.08		405,414		354,737		756,295			(50,677)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2019	11/11/2020	417	1,286,080	3087.01		18,648		16,317		20,458			(2,331)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2019	11/12/2020	472	1,459,301	3091.84		21,160		18,515		23,125			(2,645)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2019	11/13/2020	9,630	25,190,423	3120.46		428,266		374,733		550,421			(53,533)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2019	11/16/2020	633	1,975,560	3120.46		28,646		25,065		30,578			(3,581)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2019	11/17/2020	664	2,072,088	3120.46		30,045		26,290		32,063			(3,756)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2019	11/18/2020	11,512	35,939,414	3122.03		450,320		394,030		736,227			(56,290)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2019	11/20/2020	19,248	57,339,988	3110.29	51,252	762,019		689,189		1,232,071			(120,878)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2019	11/23/2020	592	1,841,011	3110.29		26,511		23,197		28,673			(3,314)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2019	11/24/2020	603	1,876,846	3110.29		27,027		23,648		29,222			(3,378)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2019	11/27/2020	2,278	4,452,924	3140.98	100,547	19,434		60,995		182,041			(52,703)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2019	11/29/2020	8,417	26,438,621	3140.98		363,092		317,705		526,391			(45,386)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2019	11/30/2020	10,121	31,789,168	3140.98		446,332		390,541		659,347			(55,792)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2019	12/01/2020	12,011	37,727,618	3140.98		507,233		443,829		742,790			(63,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2019	12/02/2020	11,961	36,127,142	1736.243		460,344		441,163		703,820			(19,181)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/05/2019	12/04/2020	1,789	5,571,296	3117.43		90,450		86,682		101,999			(3,769)				

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Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2019	12/06/2020	289	908,177	3145.91		22,341		21,410		27,306			(931)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2019	12/09/2020	22,846	71,645,638	3135.96		1,297,505		1,243,443		1,622,819			(54,063)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2019	12/11/2020	972	3,080,120	3168.8		44,662		42,801		45,333			(1,861)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2019	12/14/2020	610	1,932,115	3168.8		28,016		26,848		28,415			(1,167)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2019	12/15/2020	887	2,811,069	3168.8		40,761		39,062		41,332			(1,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2018	12/18/2020	709	1,164,694	1643.4	37,620			18,026		84,344			(18,810)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/26/2019	12/24/2020	1,414	2,750,379	3239.91	60,245	12,755		41,091		148,827			(30,654)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/26/2019	12/26/2020	229	742,166	3239.91		18,257		17,497		18,619			(761)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2019	12/30/2020	26,213	81,841,530	2960.51		1,189,946		1,140,365		1,319,165			(49,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2019	12/31/2020	1,321	2,166,095	1636.424		69,315		36,102		161,147			(33,213)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2019	01/08/2021	1,940	3,205,215	1653.5		100,003		52,085		216,927			(47,918)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2021	1,140	1,881,795	1650.758		58,524		30,481		128,815			(28,043)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2019	01/15/2021	1,848	3,060,261	1662.787		95,174		49,570		199,702			(45,604)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2019	01/22/2021	445	737,215	1656.959		22,854		11,903		47,950			(10,951)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2019	01/29/2021	2,286	3,796,003	1665		118,767		61,858		240,385			(56,909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/05/2019	02/05/2021	2,566	4,285,665	1670.046		136,405		76,728		249,306			(59,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2019	02/11/2021	665	1,111,773	1670.707		35,466		19,949		64,359			(15,516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2019	03/18/2021	1,547	2,615,155	1690.28		83,162		50,244		127,545			(32,918)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2019	04/23/2021	1,226	2,091,857	1705.641		66,730		43,097		89,125			(23,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2019	05/14/2021	1,298	2,183,662	1682.611		70,096		48,191		116,930			(21,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2019	05/20/2021	494	832,118	1683.695		26,545		18,249		44,217			(8,295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2019	05/21/2021	784	1,321,544	1681.424		42,157		28,983		68,569			(13,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2019	05/28/2021	747	1,251,067	1674.156		40,034		27,523		72,521			(12,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2019	06/03/2021	1,164	1,946,483	1672.443		62,287		45,418		114,713			(16,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2019	06/11/2021	2,117	3,601,751	1701.732		114,896		83,778		163,252			(31,118)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/20/2019	06/18/2021	704	1,205,633	1712.856		38,098		27,780		49,196			(10,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2019	06/24/2021	1,032	1,766,296	1711.268		56,345		41,085		73,442			(15,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2019	07/08/2021	652	1,119,424	1717.995		35,934		27,699		43,867			(8,235)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2019	07/30/2021	666	1,136,462	1705.134		37,446		30,425		50,993			(7,021)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2019	08/13/2021	1,947	3,308,135	1699.281		108,441		88,108		157,632			(20,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/05/2019	09/03/2021	557	952,208	1708.974		30,852		26,352		41,878			(4,499)				

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2019	09/09/2021	352	602,693	1711.716		19,467		16,628		25,908			(2,839)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2019	09/10/2021	2,011	3,446,337	1713.663		111,799		95,495		145,536			(16,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2019	09/24/2021	320	549,175	1714.05		17,804		15,208		23,262			(2,596)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2019	10/15/2021	1,213	2,076,283	1712.384		67,272		60,264		90,186			(7,007)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2019	11/12/2021	431	748,900	1735.817		24,414		22,888		26,444			(1,526)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2019	12/02/2021	968	1,680,172	1736.243		55,278		54,126		59,761			(1,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2019	01/03/2020	17,440	44,689,213	1645.614		967,069		40,295		2,943,229			(926,774)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2019	01/06/2020	4,558	12,306,540	2700.04		247,541		10,314		778,207			(237,227)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2019	01/09/2020	3,658	9,915,092	2710.27		182,989		7,625		563,621			(175,365)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2019	01/10/2020	29,117	77,111,518	2713.53		1,386,291		57,762		4,810,505			(1,328,529)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2019	01/13/2020	5,721	15,523,965	2713.53		298,584		12,441		879,337			(286,143)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	4,968	13,469,056	2710.98		262,353		10,931		789,707			(251,422)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2019	01/16/2020	12,348	29,837,679	1652.455		454,811		18,950		1,341,630			(435,860)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2019	01/17/2020	17,976	47,754,502	2731.78		976,863		40,703		2,539,220			(936,161)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2019	01/21/2020	3,488	9,529,126	2731.78		175,142		7,298		466,536			(167,844)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/22/2019	01/22/2020	4,442	12,094,778	2723.1		232,582		9,691		652,795			(222,891)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/23/2019	01/23/2020	4,892	13,323,034	2723.39		283,490		11,812		765,904			(271,678)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2019	01/24/2020	13,799	36,276,966	1656.837		761,839		31,743		2,075,048			(730,095)				

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2019	01/27/2020	4,808	13,095,460	2723.77		258,323		10,763		717,396			(247,560)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	5,660	13,877,650	1655.404		249,020		10,376		711,951			(238,644)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/30/2019	01/30/2020	1,128	1,873,824	1660.497		37,874		1,578		98,550			(36,296)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2019	01/31/2020	17,024	45,809,078	1665.863		932,847		93,156		2,315,303			(839,691)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2019	02/03/2020	6,117	16,763,588	2740.43		322,623		40,328		805,178			(282,295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/04/2019	02/04/2020	1,445	2,411,504	1668.817		49,167		6,146		116,521			(43,021)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2019	02/07/2020	18,226	48,818,665	1669.035		974,281		121,785		2,309,472			(852,496)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2019	02/10/2020	4,593	12,619,735	2747.55		232,196		29,024		558,188			(203,171)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2019	02/11/2020	3,781	10,401,488	2750.99		182,146		22,768		425,710			(159,378)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/13/2019	02/13/2020	1,353	2,272,862	1680.051		44,784		5,598		95,495			(39,186)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	824	1,381,774	1676.822		25,514		3,189		56,725			(22,325)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/19/2019	02/19/2020	13,062	36,309,351	2779.76		554,616		69,327		1,710,002			(485,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/20/2019	02/20/2020	1,325	2,234,468	1685.986		45,094		5,637		89,573			(39,457)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2019	02/21/2020	13,117	34,701,319	1689.015		687,959		85,995		1,216,621			(601,964)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2019	02/24/2020	4,564	12,706,324	2783.97		237,003		29,625		415,126			(207,378)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2019	02/25/2020	5,836	15,092,485	1688.598		285,464		35,683		502,674			(249,781)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2019	02/26/2020	2,372	4,000,164	1686.742		77,968		9,746		152,641			(68,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2019	02/27/2020	1,018	1,717,772	1687.762		35,780		4,473		68,129			(31,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	923	1,557,029	1686.773		35,189		4,399		66,803			(30,790)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/05/2019	03/05/2020	6,759	16,488,991	1683.988		319,869		66,639		610,458			(253,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2019	03/06/2020	16,117	40,673,110	1674.751		837,105		174,397		1,780,729			(662,708)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2019	03/09/2020	5,121	14,154,336	2763.78		283,572		59,078		614,045			(224,495)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2019	03/10/2020	8,013	22,147,448	2763.78		451,496		94,062		972,223			(357,434)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2019	03/11/2020	5,024	13,952,010	2776.98		277,749		57,864		527,333			(219,885)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/12/2019	03/12/2020	2,674	4,501,225	1683.152		94,505		19,688		188,696			(74,816)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2019	03/13/2020	15,416	38,432,537	1687.837		802,382		167,163		1,436,844			(635,219)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2019	03/16/2020	5,082	14,161,589	2786.74		298,203		62,126		525,036			(236,077)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2019	03/17/2020	6,470	18,029,671	2786.74		379,791		79,123		666,978			(300,668)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2019	03/19/2020	2,150	3,633,776	1689.922		72,719		15,150		134,032			(57,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2019	03/20/2020	14,843	37,292,004	1681.723		770,819		160,587		1,467,168			(610,232)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2019	03/23/2020	4,402	12,228,529	2778.25		248,812		51,836		490,563			(196,976)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2019	03/24/2020	6,267	17,410,106	2778.25		361,071		75,223		709,393			(285,848)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2019	03/25/2020	4,827	13,420,405	2780		260,607		54,293		512,443			(206,314)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/26/2019	03/26/2020	8,091	19,831,902	1688.292		379,157		78,991		686,140			(300,166)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2019	03/27/2020	11,740	27,018,874	1697.301		572,877		119,349		941,036			(453,528)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2019	03/30/2020	4,099	11,499,585	2805.55		221,891		46,227		350,483			(175,664)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2019	03/31/2020	6,171	17,312,480	2805.55		348,648		72,635		549,564			(276,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2019	04/02/2020	1,923	3,269,179	1699.64		68,543		19,992		109,822			(48,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2019	04/03/2020	24,397	65,014,560	1705.326		1,229,651		358,648		1,012,467			(871,003)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2019	04/06/2020	5,194	14,647,699	2820.31		293,192		85,514		402,784			(207,678)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2019	04/07/2020	4,565	12,875,864	2820.31		257,229		75,025		352,335			(182,204)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2019	04/08/2020	13,836	38,675,599	1705.511		676,910		197,432		737,316			(479,478)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2019	04/09/2020	15,627	37,732,088	1705.241	14,008	748,526		220,363		1,122,505			(537,210)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2019	04/11/2020	13,289	38,384,072	2888.32		644,249		187,906		957,352			(456,343)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2019	04/13/2020	7,092	20,011,174	2821.61		421,254		122,866		586,707			(298,388)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2019	04/14/2020	5,542	15,636,431	2821.61		314,592		91,756		435,623			(222,836)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/15/2019	04/15/2020	1,928	3,286,544	1704.836		65,833		19,201		100,381			(46,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/16/2019	04/16/2020	16,236	43,338,142	1706.599		750,207		218,811		765,873			(531,397)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2019	04/17/2020	11,408	29,636,615	1704.791	9,605	597,839		175,771		862,444			(428,272)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2019	04/20/2020	5,871	15,921,015	1704.791		340,438		99,295		482,593			(241,144)				

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2019	04/21/2020	6,656	18,784,303	2822.21		370,224		107,982		519,986			(262,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2019	04/22/2020	6,727	15,583,611	1701.541		311,390		90,822		469,293			(220,568)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/23/2019	04/23/2020	11,790	34,587,751	2933.68		582,359		169,855		137,917			(412,504)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2019	04/24/2020	11,176	24,251,088	1703.98	7,497	498,705		146,549		749,785			(356,998)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2019	04/27/2020	6,410	18,092,825	2822.63		372,714		108,708		537,417			(264,006)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2019	04/28/2020	7,446	21,017,908	2822.63		430,317		125,509		618,925			(304,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2019	04/29/2020	2,233	3,805,165	1703.993		81,549		23,785		123,874			(57,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/30/2019	04/30/2020	17,680	47,345,074	1707.909	23,458	792,671		234,617		613,880			(573,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2019	05/01/2020	18,661	45,194,296	1706.501	34,234	888,895		339,754		1,388,033			(572,676)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2019	05/04/2020	6,060	17,139,505	2828.42		364,090		136,534		507,066			(227,556)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2019	05/05/2020	6,898	19,511,041	2828.42		399,044		149,641		554,048			(249,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2019	05/06/2020	1,417	2,412,708	1702.323		50,912		19,092		79,582			(31,820)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	7,251	17,028,549	1690.731		329,133		123,425		580,755			(205,708)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2019	05/08/2020	4,319	7,299,677	1693.047	15,022	137,253		54,287		273,135			(93,294)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2019	05/11/2020	1,144	1,928,756	1693.047	22,749	22,733		12,790		76,858			(25,582)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2019	05/13/2020	6,786	18,891,233	2784.03		365,543		137,079		779,325			(228,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2019	05/15/2020	13,904	31,469,293	1685.622	27,312	597,563		229,207		1,216,474			(387,133)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2019	05/18/2020	228	383,946	1685.622		8,620		3,232		17,199			(5,387)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2019	05/20/2020	4,663	13,030,594	2794.43		239,256		89,721		482,103			(149,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	3,174	5,363,933	1690.087		109,766		41,162		203,564			(68,604)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2019	05/22/2020	9,400	24,420,252	1683.425		488,265		183,099		986,684			(305,166)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2019	05/26/2020	4,506	12,594,714	2794.8		244,915		91,843		500,078			(153,072)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2019	05/27/2020	7,590	21,213,758	2794.8		412,636		154,738		840,983			(257,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2019	05/29/2020	18,087	41,025,031	1671.639	43,404	764,069		294,664		1,940,290			(499,245)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2019	06/01/2020	7,935	21,579,286	1665.091		411,647		154,367		1,077,737			(257,279)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2019	06/02/2020	6,145	16,994,679	2765.79		310,119		116,294		823,324			(193,824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/04/2019	06/04/2020	3,618	6,093,674	1684.125		124,798		57,199		247,044			(67,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2019	06/05/2020	5,121	13,147,170	1701.853		218,578		100,181		382,500			(118,396)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	7,882	21,186,688	1701.853	14,690	399,913		186,660		713,304			(223,965)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2019	06/09/2020	6,327	17,897,066	2828.72		308,028		141,179		543,793			(166,848)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2019	06/10/2020	4,217	11,935,571	2830.09		199,751		91,552		346,560			(108,198)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/11/2019	06/11/2020	5,127	14,162,948	2829.43	16,059	224,247		106,460		409,896			(129,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2019	06/12/2020	18,307	43,232,075	1704.256	32,931	793,695		371,324		1,364,035			(446,384)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	5,582	15,071,566	1704.256		265,708		121,783		449,983			(143,925)				

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

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2019	06/16/2020	4,945	14,014,646	2834.39		241,997		110,915		411,514			(131,082)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2019	06/17/2020	19,902	55,186,411	1700.806		870,752		399,095		1,474,029			(471,657)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2019	06/18/2020	3,406	5,805,858	1704.393		115,231		52,814		181,315			(62,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2019	06/19/2020	16,167	40,966,654	1710.732	18,363	735,798		341,449		1,187,311			(407,739)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	6,575	18,362,926	1710.732		329,328		150,942		511,350			(178,386)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2019	06/23/2020	6,344	18,061,370	2846.96		303,776		139,231		475,491			(164,545)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2019	06/25/2020	15,417	41,912,812	1706.534		637,244		292,070		873,158			(345,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2019	06/26/2020	17,349	40,438,000	1711.272	16,194	738,601		342,237		1,204,515			(408,173)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2019	06/27/2020	10,811	31,620,802	2924.92		468,397		214,682		593,930			(253,715)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	5,452	15,533,538	2849.28		278,247		127,530		430,958			(150,717)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2019	06/30/2020	6,481	18,465,838	2849.28		317,599		145,566		492,859			(172,033)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2019	07/01/2020	5,653	14,513,873	1715.916		246,037		133,270		350,585			(112,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2019	07/02/2020	18,518	50,582,285	1722.034	60,032	841,232		471,926		1,101,350			(415,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2019	07/06/2020	8,268	23,402,708	1722.034		439,233		237,918		567,836			(201,315)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2019	07/07/2020	7,470	21,429,802	2868.67		384,076		208,041		496,478			(176,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/09/2019	07/09/2020	7,601	18,391,277	1715.156		339,671		183,988		479,801			(155,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2019	07/10/2020	28,820	76,353,717	1723.476		1,345,957		729,060		1,668,434			(616,897)				

SCHEDULE DB - PART A - SECTION 1

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

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2019	07/13/2020	6,938	19,928,031	2872.22		381,152		206,457		492,152			(174,694)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2019	07/14/2020	5,796	16,646,179	2872.22		286,046		154,942		370,360			(131,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2019	07/15/2020	5,451	14,089,975	1723.444		251,202		136,068		319,038			(115,134)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2019	07/17/2020	11,862	26,350,174	1714.179	15,326	515,304		283,274		751,329			(243,844)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2019	07/20/2020	5,888	16,520,004	2858.18	14,742	281,564		156,507		437,566			(136,421)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2019	07/21/2020	7,852	22,441,359	2858.18		415,486		225,055		613,487			(190,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2019	07/22/2020	7,921	19,712,426	1712.377		346,569		187,725		515,942			(158,844)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/23/2019	07/23/2020	3,001	5,168,210	1722.026		105,184		56,975		133,014			(48,209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2019	07/24/2020	6,338	10,915,959	1726.07	30,108	204,356		118,847		282,850			(108,717)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2019	07/27/2020	719	1,234,528	1726.07	14,819	17,931		13,726		37,870			(15,628)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2019	07/29/2020	18,624	54,110,844	1725.122		915,187		495,726		1,236,511			(419,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/30/2019	07/30/2020	7,624	17,938,741	1726.584		339,723		184,016		406,271			(155,706)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2019	07/31/2020	2,413	4,106,749	1700.669	25,487	65,616		48,370		134,571			(37,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2019	08/03/2020	573	974,683	1700.669		22,051		13,782		36,335			(8,269)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/06/2018	08/06/2020	303	518,746	1710.536	16,704			5,220		17,641			(8,352)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2019	08/07/2020	23,158	57,109,513	1698.922		1,013,374		633,359		1,942,718			(380,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2019	08/10/2020	6,709	18,696,713	1698.922		336,001		210,001		638,118			(126,001)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2019	08/11/2020	6,021	17,082,167	2837.13		291,118		181,949		561,550			(109,169)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/13/2019	08/13/2020	4,188	11,888,684	2838.43		201,112		125,695		391,547			(75,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2019	08/14/2020	14,512	36,109,830	1694.351	58,663	568,473		373,628		1,336,403			(242,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2019	08/17/2020	6,437	17,225,947	1694.351	30,982	273,225		180,447		616,346			(117,950)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2019	08/18/2020	6,293	17,816,933	2831.05		281,587		175,992		618,231			(105,595)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2019	08/19/2020	4,464	12,675,402	2839.25		190,835		119,272		399,872			(71,563)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	14,413	35,431,725	1699.923	19,658	599,729		380,973		1,252,334			(234,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2019	08/24/2020	6,593	17,731,293	1688.826		301,531		188,457		670,631			(113,074)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2019	08/25/2020	6,854	19,349,094	2822.9		317,554		198,471		722,623			(119,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2019	08/27/2020	7,909	19,224,156	1692.112		327,816		204,885		693,144			(122,931)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2019	08/28/2020	13,486	34,296,697	1701.116	17,702	573,646		364,061		1,140,172			(223,968)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2019	08/31/2020	5,683	15,845,589	2844.59	16,826	250,639		161,908		522,844			(102,403)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2019	09/01/2020	7,099	20,195,021	2844.59		322,280		201,425		658,988			(120,855)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2019	09/02/2020	5,493	15,624,943	2844.59		258,818		161,761		517,141			(97,057)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/03/2019	09/03/2020	5,357	12,624,651	1698.697		199,981		141,653		398,875			(58,328)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2019	09/04/2020	15,674	41,814,208	1711.644	20,638	689,443		495,665		1,217,023			(211,407)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2019	09/08/2020	5,090	14,576,368	2863.57		230,427		163,219		411,718			(67,208)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2019	09/09/2020	8,505	24,357,519	2863.96		401,015		284,053		702,870			(116,963)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/10/2019	09/10/2020	3,648	10,461,508	2867.36		154,939		109,748		269,154			(45,191)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2019	09/11/2020	14,408	35,842,745	1718.629	41,578	595,605		436,612		937,649			(194,507)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2019	09/14/2020	6,034	17,081,547	1718.629		312,347		221,246		478,237			(91,101)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2019	09/15/2020	6,283	18,070,537	2876.32		292,410		207,124		460,012			(85,286)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2019	09/16/2020	7,502	20,117,681	1713.864		320,391		226,944		527,829			(93,447)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/17/2019	09/17/2020	5,052	14,514,388	2873.15		229,143		162,310		371,410			(66,833)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2019	09/18/2020	25,472	64,450,410	1713.787	23,856	1,115,229		798,403		1,787,583			(337,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2019	09/21/2020	8,093	22,886,908	1713.787		396,442		280,813		657,137			(115,629)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2019	09/22/2020	7,105	20,386,301	2869.17		339,103		240,198		567,583			(98,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2019	09/23/2020	6,754	17,773,587	1713.966		287,125		203,380		475,597			(83,745)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2019	09/24/2020	8,232	19,834,260	1710.495	22,378	329,934		241,629		577,512			(107,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2019	09/25/2020	16,752	41,791,088	1714.255	36,761	691,803		503,047		1,166,825			(220,156)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2019	09/28/2020	8,041	22,575,366	1714.255		394,013		279,093		656,130			(114,921)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2019	09/29/2020	7,911	22,716,528	2871.55		390,634		276,699		653,589			(113,935)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2020	8,064	20,943,808	1717.112		347,498		246,145		553,804			(101,354)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2019	10/01/2020	3,145	5,378,674	1707.946	13,858	101,751		86,038		172,603			(28,127)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2019	10/02/2020	15,432	38,928,104	1707.474		640,550		507,102		1,280,348			(133,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2019	10/05/2020	6,597	17,891,850	1707.474		293,890		232,663		553,991			(61,227)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2019	10/06/2020	7,667	21,940,269	2861.83		342,432		271,092		663,251			(71,340)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/08/2019	10/08/2020	8,938	20,573,689	1693.963	39,045	323,761		271,766		722,493			(86,972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2019	10/09/2020	8,602	21,551,871	1711.267	41,582	343,477		288,379		673,951			(92,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2019	10/12/2020	7,600	21,503,282	1711.267		357,205		282,788		647,318			(74,418)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2019	10/13/2020	6,690	19,198,221	2869.74		306,134		242,356		562,008			(63,778)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	6,610	18,945,661	2866.26		279,199		221,033		543,686			(58,167)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2019	10/16/2020	11,765	33,877,304	2880.65		525,590		416,092		914,228			(109,498)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2019	10/19/2020	7,671	22,098,690	2880.65		366,089		289,821		628,911			(76,269)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2019	10/20/2020	6,444	18,564,170	2880.65		291,708		230,935		507,336			(60,772)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	7,556	19,673,832	1718.769		298,217		236,088		493,598			(62,128)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2019	10/23/2020	20,474	53,787,241	2885.61	12,642	896,740		714,923		1,470,628			(193,142)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2019	10/26/2020	8,694	23,159,806	2885.61	26,185	387,949		317,491		676,246			(93,915)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2019	10/27/2020	6,926	19,987,023	2885.61		310,502		245,814		516,573			(64,688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	1,377	2,368,810	1720.818		45,798		36,257		63,321			(9,541)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/29/2019	10/29/2020	9,706	23,234,133	2895.36		417,128		330,226		606,413			(86,902)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2019	10/30/2020	14,539	32,266,628	1728.277	16,759	571,714		486,693		831,660			(100,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2019	11/02/2020	5,712	15,637,340	1728.277	12,616	253,939		227,716		394,588			(38,051)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2019	11/03/2020	7,045	20,448,688	2902.38		324,259		283,727		484,436			(40,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2019	11/04/2020	1,186	2,052,355	1730.734		39,366		34,446		48,282			(4,921)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/05/2019	11/05/2020	8,913	21,697,391	1731.778		355,199		310,799		478,122			(44,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2019	11/06/2020	13,951	30,504,321	1735.737	18,846	543,108		483,464		708,274			(77,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2019	11/09/2020	7,289	19,883,152	1735.737		346,882		303,522		454,505			(43,360)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2019	11/10/2020	6,821	19,891,670	2916.08		321,519		281,329		432,164			(40,190)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2019	11/11/2020	1,193	2,068,888	1734.68		47,378		41,455		55,774			(5,922)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/12/2019	11/12/2020	8,352	20,474,987	1734.836		343,078		300,193		446,697			(42,885)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2019	11/13/2020	11,676	30,109,399	1740.242	29,503	499,091		449,612		674,946			(77,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2019	11/16/2020	6,612	17,902,350	1740.242	27,371	289,102		264,939		406,597			(49,823)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2019	11/17/2020	7,034	20,572,743	2924.81		336,900		294,788		431,403			(42,113)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2019	11/18/2020	8,694	23,392,923	1738.528		388,258		339,726		500,624			(48,532)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2019	11/19/2020	5,458	9,401,442	1736.626	74,847	132,729		148,883		273,113			(54,014)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2019	11/20/2020	16,297	39,170,058	1736.153		678,922		594,057		882,022			(84,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2019	11/23/2020	6,251	16,790,376	1736.153		288,991		252,867		382,246			(36,124)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2019	11/24/2020	5,459	15,935,247	2919.09		267,539		234,097		359,284			(33,442)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2019	11/25/2020	4,170	8,993,763	1743.65		146,928		128,562		164,801			(18,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2019	12/04/2020	10,741	30,579,665	1739.088		499,200		478,400		657,463			(20,800)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2019	12/10/2020	7,108	17,434,742	1740.576		299,156		286,692		367,856			(12,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2019	12/11/2020	15,615	33,309,658	1748.551	75,230	564,556		577,081		750,355			(61,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2019	12/14/2020	8,216	22,145,454	1748.551		384,064		368,061		438,581			(16,003)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2019	12/15/2020	7,151	21,051,093	2943.67		343,617		329,299		403,536			(14,317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2019	12/18/2020	7,199	12,565,390	1757.877	24,745	233,262		235,400		280,997			(22,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2019	12/21/2020	1,348	2,310,035	1757.877	25,507	30,487		41,439		89,561			(14,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2019	12/24/2020	8,928	21,249,947	1759.163		367,577		352,261		355,657			(15,316)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2019	12/30/2020	3,436	6,037,248	1756.966		132,101		126,596		120,742			(5,504)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2019	12/31/2020	3,199	5,626,172	1758.862		121,988		116,905		108,670			(5,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2019	01/04/2021	495	813,909	1645.614		26,126		13,608		58,044			(12,519)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2019	01/15/2021	1,887	3,120,184	1655.975		97,730		50,901		209,232			(46,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2019	01/25/2021	821	1,359,919	1656.837		43,109		22,453		88,606			(20,657)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/30/2019	01/29/2021	536	890,070	1660.497		27,948		14,556		56,234			(13,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2019	02/01/2021	643	1,070,934	1665.863		33,734		18,976		64,577			(14,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/04/2019	02/04/2021	809	1,349,531	1668.817		42,375		23,836		79,309			(18,539)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2019	02/08/2021	827	1,380,919	1669.035		43,361		24,390		81,088			(18,970)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2019	02/12/2021	1,149	1,928,908	1676.822		60,761		34,178		103,899			(26,583)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/20/2019	02/19/2021	946	1,594,312	1685.986		49,743		27,980		80,178			(21,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2019	02/22/2021	574	970,018	1689.015		30,168		16,969		47,420			(13,198)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2019	02/25/2021	589	995,026	1688.598		30,945		17,407		48,903			(13,539)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2019	02/26/2021	3,479	5,868,896	1686.773		184,415		103,733		293,130			(80,681)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2019	03/05/2021	3,137	5,275,285	1676.313		164,895		99,624		277,761			(65,271)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2019	03/08/2021	690	1,155,263	1674.751		36,391		21,986		64,961			(14,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2019	03/12/2021	3,138	5,287,510	1686.019		166,389		100,526		271,288			(65,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2019	03/15/2021	436	735,303	1687.837		23,236		14,038		36,672			(9,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2019	03/19/2021	3,890	6,572,006	1692.72		206,845		124,969		323,404			(81,876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2019	03/22/2021	1,147	1,929,346	1681.723		60,389		36,485		102,224			(23,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2019	03/26/2021	2,209	3,732,259	1692.842		118,074		71,336		184,296			(46,738)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2019	03/29/2021	1,506	2,556,513	1697.301		80,530		48,654		116,957			(31,877)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/04/2019	04/01/2021	3,516	5,977,199	1702.227		188,761		121,908		266,053			(66,853)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2019	04/05/2021	1,403	2,393,161	1705.326		75,385		48,686		101,346			(26,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2019	04/08/2021	867	1,479,112	1705.511		46,296		29,900		62,617			(16,397)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2019	04/09/2021	3,019	5,129,673	1701.865		160,900		103,914		231,166			(56,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2019	04/12/2021	745	1,270,597	1705.241		39,643		25,603		54,049			(14,040)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/15/2019	04/15/2021	965	1,644,581	1704.836		51,640		33,351		70,352			(18,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2019	04/16/2021	2,552	4,354,077	1704.791		136,476		88,140		183,999			(48,335)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2019	04/22/2021	2,216	3,770,562	1701.541		119,150		76,951		167,279			(42,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2019	04/23/2021	1,325	2,257,096	1700.187		71,324		46,064		98,009			(25,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2019	04/26/2021	686	1,168,256	1703.98		37,034		23,918		50,686			(13,116)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2019	04/29/2021	904	1,540,969	1703.993		48,695		31,449		66,947			(17,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2019	04/30/2021	3,398	5,793,984	1700.349		183,245		120,529		248,519			(62,717)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2019	05/03/2021	944	1,610,939	1706.501		51,067		35,108		68,392			(15,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2019	05/06/2021	1,121	1,908,006	1702.323		60,293		41,451		84,561			(18,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2019	05/07/2021	3,058	5,170,475	1690.478		163,904		112,684		256,560			(51,220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2019	05/10/2021	613	1,037,723	1693.047		33,000		22,687		50,383			(10,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2019	05/14/2021	993	1,674,580	1688.994		53,798		36,986		86,397			(16,812)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2019	05/17/2021	869	1,465,047	1685.622		46,662		32,080		76,416			(14,582)				

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2021	2,024	3,420,013	1690.087		108,072		74,300		171,465			(33,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2019	05/24/2021	874	1,471,047	1683.425		46,191		31,756		78,468			(14,435)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2019	05/28/2021	2,779	4,641,819	1671.639		145,566		100,077		277,974			(45,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/04/2019	06/04/2021	2,484	4,182,978	1684.125		131,764		96,078		222,585			(35,686)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2019	06/07/2021	1,137	1,934,369	1701.853		60,546		44,148		87,416			(16,398)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2019	06/11/2021	4,145	7,066,594	1705.661		221,891		161,796		311,081			(60,095)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2019	06/14/2021	1,088	1,854,160	1704.256		57,850		42,182		82,141			(15,668)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2019	06/17/2021	1,460	2,483,314	1700.806		77,976		56,858		113,862			(21,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/19/2019	06/18/2021	2,976	5,075,284	1706.494		159,134		116,035		222,917			(43,099)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2019	06/21/2021	526	899,671	1710.732		28,250		20,599		37,548			(7,651)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2019	06/25/2021	4,684	7,984,486	1705.553		253,467		184,820		354,850			(68,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2019	06/28/2021	502	858,414	1711.272		27,040		19,717		35,764			(7,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2019	07/01/2021	668	1,146,232	1715.916		36,565		28,185		45,684			(8,379)				

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2019	07/02/2021	492	847,402	1722.034		26,947		20,772		31,775			(6,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2019	07/09/2021	3,236	5,552,057	1717.945		177,484		136,810		222,400			(40,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2019	07/12/2021	933	1,608,544	1723.476		51,313		39,553		59,785			(11,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2019	07/15/2021	1,001	1,725,700	1723.444		54,705		42,168		64,273			(12,536)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/18/2019	07/16/2021	1,475	2,532,011	1717.851		80,837		62,312		100,885			(18,525)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2019	07/19/2021	933	1,598,916	1714.179		50,846		39,193		65,444			(11,652)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2019	07/22/2021	865	1,480,667	1712.377		47,381		36,523		61,770			(10,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/23/2019	07/23/2021	6,098	10,502,027	1722.026		338,461		260,897		397,405			(77,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2019	07/26/2021	644	1,111,740	1726.07		36,132		27,851		40,580			(8,280)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2019	07/29/2021	892	1,539,635	1725.122		49,884		38,452		56,840			(11,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/30/2019	07/30/2021	2,428	4,192,427	1726.584		136,673		105,352		152,594			(31,321)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2019	08/02/2021	2,309	3,926,996	1700.669		128,805		104,654		183,914			(24,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2019	08/06/2021	2,805	4,753,258	1702.187		155,907		126,674		235,550			(29,233)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2019	08/09/2021	1,211	2,057,594	1698.922		66,460		53,999		98,205			(12,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/14/2019	08/13/2021	906	1,525,447	1683.762		49,424		40,157		83,393			(9,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2019	08/16/2021	1,157	1,960,773	1694.351		63,137		51,299		97,794			(11,838)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/21/2019	08/20/2021	639	1,086,942	1699.923		35,217		28,614		51,639			(6,603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2019	08/23/2021	1,236	2,088,101	1688.826		67,237		54,630		109,627			(12,607)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/29/2019	08/27/2021	1,922	3,257,639	1700.145		105,750		85,922		162,063			(19,828)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2019	08/30/2021	1,428	2,429,622	1701.116		78,720		63,960		114,655			(14,760)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2019	09/03/2021	2,158	3,677,097	1711.644		119,443		102,024		169,867			(17,419)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2019	09/10/2021	357	613,212	1719.532		19,500		16,656		24,490			(2,844)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2019	09/13/2021	1,296	2,227,411	1718.629		70,609		60,312		89,866			(10,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2019	09/16/2021	636	1,090,800	1713.864		34,687		29,629		46,109			(5,059)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/19/2019	09/17/2021	1,523	2,614,474	1715.875		82,879		70,792		108,102			(12,086)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2019	09/20/2021	618	1,059,308	1713.787		33,686		28,773		44,895			(4,913)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2019	09/23/2021	757	1,296,677	1713.966		41,234		35,221		54,941			(6,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2019	09/24/2021	2,025	3,467,175	1713.802		110,653		94,516		149,831			(16,137)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2019	09/27/2021	794	1,360,290	1714.255		43,257		36,949		57,590			(6,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2021	779	1,338,129	1717.112		42,954		36,690		55,235			(6,264)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2019	10/01/2021	3,498	5,950,626	1695.382		192,583		172,522		284,795			(20,061)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2019	10/04/2021	626	1,069,384	1707.474		34,434		30,847		48,343			(3,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/08/2019	10/08/2021	1,651	2,796,801	1693.963		89,498		80,175		142,749			(9,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2019	10/11/2021	273	467,247	1711.267		14,765		13,227		20,467			(1,538)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2021	756	1,298,560	1718.769		41,294		36,993		53,318			(4,301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2019	10/22/2021	512	880,498	1718.296		28,088		25,162		36,330			(2,926)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2019	10/25/2021	1,309	2,250,246	1719.128		71,558		64,104		92,264			(7,454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2021	1,178	2,026,980	1720.818		64,661		57,925		81,929			(6,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2019	10/29/2021	3,904	6,730,501	1726.445		214,259		191,941		264,150			(22,319)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2019	11/01/2021	494	853,660	1728.277		27,146		25,450		32,220			(1,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2019	11/04/2021	570	987,070	1730.734		31,488		29,520		36,447			(1,968)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2019	11/05/2021	4,326	7,499,620	1734.697		238,488		223,582		269,381			(14,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2019	11/08/2021	566	982,070	1735.737		31,083		29,140		34,625			(1,943)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2019	11/11/2021	764	1,325,258	1734.68		42,143		39,509		47,289			(2,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/12/2019	11/12/2021	1,400	2,429,484	1734.836		77,986		73,112		86,609			(4,874)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2019	11/15/2021	413	718,438	1740.242		22,918		21,486		24,337			(1,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2019	11/18/2021	323	562,257	1738.528		17,767		16,657		19,404			(1,110)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2019	11/19/2021	1,461	2,535,450	1733.697		80,536		75,502		90,113			(5,033)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2019	11/22/2021	389	675,465	1736.153		21,277		19,947		23,910			(1,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2019	11/26/2021	887	1,546,698	1743.65		49,649		46,546		51,003			(3,103)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2019	12/03/2021	345	600,469	1739.088		19,395		18,991		20,791			(404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2019	12/10/2021	2,143	3,735,659	1751.851		118,794		116,319		125,190			(2,475)				

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2019	12/13/2021	770	1,346,251	1748.551		43,080		42,183		42,742			(898)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2019	12/17/2021	475	830,938	1749.316		26,756		26,199		26,249			(557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2019	12/20/2021	762	1,340,055	1757.877		42,748		41,857		38,928			(891)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2019	12/23/2021	1,431	2,515,625	1759.163		80,649		78,969		73,174			(1,680)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2019	12/30/2021	776	1,364,185	1756.966		43,654		42,744		40,267			(909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2019	12/31/2021	787	1,384,022	1758.862		44,566		43,637		40,108			(928)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/02/2019	01/02/2020	9,871	24,776,199	2510.03		308,601		12,858		329,097			(295,743)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/03/2019	01/03/2020	15,987	39,133,751	2447.89		534,745		22,281		467,765			(512,464)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2019	01/14/2020	15,398	39,766,138	2582.61		527,920		21,997		452,880			(505,923)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2019	01/23/2020	12,610	33,274,194	2638.7		472,462		19,686		351,580			(452,776)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/28/2019	01/28/2020	12,831	33,923,065	2643.85		478,735		19,947		654,898			(458,787)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/30/2019	01/30/2020	11,119	29,810,788	2681.05		452,996		18,875		1,031,019			(434,121)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2019	02/01/2020	13,041	35,295,732	2706.53		528,253		66,032		823,758			(462,221)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2019	02/02/2020	12,133	32,838,012	2706.53		515,024		64,378		398,528			(450,646)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2019	02/03/2020	12,088	32,716,225	2706.53		498,981		62,373		87,687			(436,608)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2019	02/05/2020	13,143	35,982,211	2737.7		538,797		67,350		321,626			(471,448)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2019	02/07/2020	12,937	35,009,349	2706.05		545,425		68,178		1,154,171			(477,247)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2019	02/11/2020	13,212	35,800,671	2709.8		521,375		65,172		1,528,401			(456,204)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/11/2019	03/11/2020	14,574	40,564,227	2783.3		645,346		134,447		1,324,299			(510,899)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/12/2019	03/12/2020	12,759	35,617,428	2791.52		575,558		119,908		460,879			(455,650)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/14/2019	03/14/2020	14,489	40,691,529	2808.48		663,014		138,128		205,964			(524,886)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2019	03/18/2020	13,864	39,276,702	2832.94		623,376		129,870		917,535			(493,506)				

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

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S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/26/2019	03/26/2020	13,257	37,363,327	2818.46		605,353		126,115		435,518			(479,238)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2019	03/28/2020	13,069	36,796,200	2815.44		583,638		121,591		336,607			(462,047)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2019	04/02/2020	12,647	36,261,983	2867.24		575,874		167,963		83,265			(407,911)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/10/2019	04/10/2020	12,557	36,266,247	2888.21		575,653		167,899		791,356			(407,754)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/22/2019	04/22/2020	10,348	30,092,675	2907.97		520,018		151,672		827,846			(368,346)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/24/2019	04/24/2020	13,718	40,154,628	2927.25		675,251		196,948		252,026			(478,303)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/13/2019	05/13/2020	13,071	36,754,641	2811.87		590,563		221,461		1,169,671			(369,102)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2019	05/22/2020	14,315	40,888,219	2856.27		649,406		243,527		1,594,439			(405,879)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/07/2019	06/07/2020	11,770	33,818,779	2873.34		520,763		238,683		700,302			(282,080)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/07/2019	06/08/2020	13,537	38,896,671	2873.34		634,226		290,687		1,017,870			(343,539)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/07/2019	06/09/2020	12,704	36,504,155	2873.34		565,081		258,996		918,740			(306,086)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020	11,868	35,180,331	2964.33		556,752		301,574		1,060,643			(255,178)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/05/2019	07/05/2020	7,535	22,533,613	2990.41		397,439		215,280		302,648			(182,160)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/05/2019	07/06/2020	14,782	44,204,337	2990.41		730,607		395,745		704,548			(334,861)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/05/2019	07/07/2020	13,358	39,946,579	2990.41		697,848		378,001		635,789			(319,847)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/11/2019	07/11/2020	9,359	28,075,826	2999.91		452,735		245,231		540,742			(207,503)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/22/2019	07/22/2020	13,502	40,304,554	2985.03		637,118		345,106		984,499			(292,012)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/24/2019	07/24/2020	13,347	39,922,287	3019.56	16,163	638,035		349,980		531,956			(300,515)				
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2019	08/21/2020	13,810	39,317,360	2847.11		1,175,402		734,626		2,079,048			(440,776)				
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2019	08/24/2020	12,985	36,970,697	2847.11		1,023,198		639,499		1,745,102			(383,699)				
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2019	08/25/2020	12,057	34,327,817	2847.11		861,336		538,335		1,378,796			(323,001)				
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/11/2019	09/11/2020	12,073	36,231,324	3000.93		1,009,010		714,716		1,450,261			(294,295)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2019	09/12/2020	9,357	28,159,070	3009.57		381,682		270,358		652,162			(111,324)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2019	09/19/2020	11,289	33,943,323	3006.79		442,621		313,523		780,710			(129,098)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/01/2019	10/01/2020	10,092	29,673,706	2940.25		358,137		283,525		884,050			(74,612)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2019	10/10/2020	11,346	33,335,542	2938.13		414,419		328,082		982,962			(86,337)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2019	11/04/2020	10,469	32,225,312	3078.27		397,618		347,916		769,371			(49,702)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/11/2019	11/11/2020	12,017	37,095,909	3087.01		446,732		390,890		865,733			(55,841)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2019	11/15/2020	8,437	26,327,798	3120.46		354,406		310,105		627,592			(44,301)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2019	11/16/2020	9,442	29,462,330	3120.46		405,772		355,050		676,838			(50,721)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2019	11/17/2020	8,624	26,911,850	3120.46		352,594		308,520		598,095			(44,074)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/27/2019	11/27/2020	6,426	20,265,598	3153.63		265,820		232,593		384,902			(33,228)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/27/2019	11/28/2020	4,480	14,129,235	3153.63		193,637		169,433		281,465			(24,205)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2019	12/04/2020	11,056	34,415,368	3112.76		411,429		394,286		650,481			(17,143)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2019	12/11/2020	10,943	34,377,846	3141.63		418,202		400,777		639,700			(17,425)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2020	11,505	36,716,721	3191.45		474,147		454,391		635,934			(19,756)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2019	12/18/2020	12,191	38,903,783	3191.14		506,632		485,522		652,912			(21,110)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/24/2019	12/24/2020	7,177	22,394,392	3223.38	24,721	275,017		275,403		388,434			(23,820)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2019	12/31/2020	13,725	43,368,542	3230.78	32,743	564,957		557,106		732,765			(39,911)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/02/2019	01/02/2020	606		241.63		75,404		3,142		147,864			(72,262)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/10/2019	01/10/2020	735		240.02		96,794		4,033		183,335			(92,761)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/31/2019	01/31/2020	567		250		79,049		3,294		144,980			(75,756)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/05/2019	02/05/2020	538		254.12		72,638		9,080		139,370			(63,558)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/11/2019	02/11/2020	440		250.53		61,116		7,640		111,711			(53,477)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/25/2019	02/25/2020	259		260.92		38,138		4,767		63,717			(33,371)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/28/2019	02/28/2020	782		265.64		106,538		13,317		189,205			(93,220)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/04/2019	03/04/2020	599		258.2		85,841		17,883		148,596			(67,957)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/05/2019	03/05/2020	556		258.07		81,656		17,012		137,180			(64,645)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/11/2019	03/11/2020	585		256.51		83,702		17,438		144,925			(66,264)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/18/2019	03/18/2020	402		259.14		57,277		11,933		97,796			(45,344)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/25/2019	03/25/2020	619		265.38		87,596		18,249		151,490			(69,347)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/02/2019	04/02/2020	408		261.79		59,293		17,294		94,604			(41,999)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/04/2019	04/03/2020	336		263.85		51,462		15,010		75,678			(36,452)				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	04/04/2019	04/04/2020	202		263.85		27,410		7,995		43,087			(19,415)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/09/2019	04/09/2020	738		270.66		103,181		30,094		165,595			(73,087)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/11/2019	04/11/2020	482		261.43		71,152		20,753		113,469			(50,400)				

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Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/30/2019	04/30/2020	661		265.93		95,033		27,718		142,622			(67,315)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/14/2019	05/14/2020	575		255.32		80,924		30,346		135,917			(50,577)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/29/2019	05/29/2020	524		260.05		69,866		26,200		121,178			(43,666)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	06/04/2019	06/04/2020	468		253.32		65,346		29,950		110,724			(35,396)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	06/11/2019	06/11/2020	640		269.61		88,060		40,361		143,501			(47,699)				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	06/18/2019	06/18/2020	516		271.28		77,854		35,683		112,849			(42,171)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	06/19/2019	06/19/2020	924		274.32		128,500		58,896		190,517			(69,604)				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	07/02/2019	07/02/2020	490		275.24		72,675		39,365		101,381			(33,309)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/09/2019	07/09/2020	745		267.83		111,961		60,646		154,072			(51,316)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/11/2019	07/11/2020	522		270.88		75,629		40,966		100,410			(34,663)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/18/2019	07/18/2020	408		272.23		62,187		33,684		77,832			(28,502)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/22/2019	07/22/2020	502		271.72		74,173		40,177		96,082			(33,996)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/24/2019	07/24/2020	853		282.24		115,370		62,492		139,649			(52,878)				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	07/30/2019	07/30/2020	718		278.78		95,056		51,488		120,666			(43,567)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/01/2019	08/01/2020	340		265.83		51,409		32,131		68,891			(19,278)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/15/2019	08/15/2020	678		255.79		97,887		61,180		148,985			(36,708)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/22/2019	08/22/2020	500		262.52		75,779		47,362		105,981			(28,417)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/26/2019	08/26/2020	685		258.99		99,977		62,485		150,476			(37,491)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/29/2019	08/29/2020	483		263.62		72,177		45,110		99,684			(27,066)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/04/2019	11/04/2020	611		284.23		86,312		75,523		105,528			(10,789)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/06/2019	11/06/2020	644		274.93		92,592		81,018		113,755			(11,574)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2019	11/21/2020	387		277.66		62,226		54,448		66,998			(7,778)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/26/2019	11/25/2020	718		281.22		113,867		99,634		119,135			(14,233)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	12/03/2019	12/03/2020	746		275.03		113,602		108,868		134,621			(4,733)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	12/09/2019	12/09/2020	548		279.1		85,510		81,947		92,271			(3,563)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	12/10/2019	12/10/2020	538		278.82		85,806		82,231		90,298			(3,575)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2020	31,958	80,732,655	1647.295		1,539,992		64,166		4,374,439			(1,475,826)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2019	01/08/2020	15,254	39,270,272	2574.41		485,456		20,227		1,732,998			(465,229)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/09/2019	01/09/2020	10,678	28,731,020	23879.12		877,632		36,568		2,340,708			(841,064)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2019	01/10/2020	920	1,521,006	1652.788		33,508		1,396		97,616			(32,112)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/16/2019	01/16/2020	9,114	23,843,077	2616.1		921,377		38,391		2,653,310			(882,986)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/16/2019	01/17/2020	181,140	21,747,665	98		288,819		12,034		389,010			(276,785)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/22/2019	01/22/2020	13,360	35,174,482	2632.9		1,225,644		51,068		3,215,188			(1,174,575)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2019	01/23/2020	7,742	20,428,303	2638.7		706,595		29,441		1,840,359			(677,153)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2019	01/28/2020	83	2,037,733	24528.22		41,397		1,725		79,571			(39,672)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/29/2019	01/29/2020	548	5,853,318	24579.96		102,160		4,257		181,907			(97,903)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2019	01/31/2020	8,939	24,171,404	2704.1		735,806		30,659		1,738,266			(705,147)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/04/2019	02/04/2020	121	3,055,698	25239.37		58,621		7,328		103,114			(51,293)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/06/2019	02/06/2020	9,649	30,197,864	25390.3		899,443		112,430		2,090,773			(787,013)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/06/2019	02/07/2020	179,864	21,002,052	98		317,671		39,709		467,689			(277,962)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/11/2019	02/11/2020	10,028	27,172,861	2709.8		758,344		94,793		1,755,803			(663,551)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/12/2019	02/12/2020	3,486	9,568,484	2744.73		177,347		22,168		370,322			(155,179)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/20/2019	02/20/2020	2,547	10,518,376	25954.44		201,359		25,170		399,360			(176,189)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2019	02/21/2020	192	5,009,262	26031.81		102,603		12,825		167,634			(89,777)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2019	02/22/2020	66	1,729,436	26031.81		29,696		3,712		54,591			(25,984)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2019	02/23/2020	46	1,191,874	26031.81		20,374		2,547		37,011			(17,827)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2019	02/24/2020	167	4,351,989	26031.81		80,540		10,068		134,048			(70,473)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/26/2019	02/26/2020	3,426	9,572,763	2793.9		176,376		22,047		361,535			(154,329)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/27/2019	02/27/2020	12,441	34,738,737	2792.38		1,080,799		135,100		2,325,193			(945,699)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/27/2019	02/28/2020	155,679	15,434,000	98		212,000		26,500		282,332			(185,500)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2019	03/04/2020	10,926	30,514,513	2792.81		850,590		177,206		1,719,692			(673,384)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/06/2019	03/06/2020	2,591	7,181,687	2771.45		136,540		28,446		281,071			(108,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2019	03/11/2020	918	1,545,229	1682.361		31,170		6,494		64,096			(24,676)				

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S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/15/2019	03/13/2020	16,042	45,278,075	2822.48		1,372,026		285,839		2,733,909			(1,086,187)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/15/2019	03/16/2020	11,984	33,825,891	2822.48		963,023		200,630		1,876,703			(762,393)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/15/2019	03/17/2020	10,487	29,598,478	2822.48		724,914		151,024		1,322,821			(573,890)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/18/2019	03/18/2020	3,279	9,289,572	2832.94		171,013		35,628		333,135			(135,386)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/19/2019	03/19/2020	250	6,478,751	25887.38		114,523		23,859		198,241			(90,664)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2019	03/20/2020	265	6,827,792	25745.67		125,231		26,090		216,387			(99,141)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/26/2019	03/26/2020	12,794	36,059,652	2818.46		1,090,190		227,123		2,186,468			(863,067)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2019	03/27/2020	133	3,454,896	25928.68		76,881		16,017		123,374			(60,864)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2019	03/29/2020	3,899	12,329,361	25928.68		253,378		52,787		504,941			(200,591)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2019	03/30/2020	3,237	14,437,168	25928.68		275,663		57,430		508,565			(218,233)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2019	03/31/2020	3,741	15,468,877	25928.68		309,512		64,482		565,621			(245,030)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2019	04/01/2020	29,058	87,621,367	26258.42		1,892,101		551,863		2,572,294			(1,340,238)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/03/2019	04/03/2020	197,459	24,847,703	98		382,215		111,479		567,788			(270,735)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2019	04/08/2020	12,446	36,040,398	2895.77		1,024,703		298,872		1,771,751			(725,831)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/12/2019	04/12/2020	3,283	9,545,575	2907.41		171,696		50,078		307,955			(121,618)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/12/2019	04/13/2020	4,470	12,997,477	2907.41		252,910		73,765		458,352			(179,145)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	3,839	11,161,453	2907.41		213,108		62,156		376,939			(150,951)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/16/2019	04/16/2020	3,993	15,576,351	26452.66		285,802		83,359		493,493			(202,443)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/17/2019	04/17/2020	263	6,948,826	26449.54		121,638		35,478		176,629			(86,161)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2019	04/22/2020	2,795	8,126,708	2907.97		141,901		41,388		250,662			(100,513)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/29/2019	04/29/2020	3,558	10,472,673	2943.03		198,597		57,924		322,073			(140,673)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/01/2019	05/01/2020	13,705	40,069,169	2923.73		1,240,336		465,126		2,082,322			(775,210)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2019	05/06/2020	14,473	42,440,468	2932.47		1,192,815		447,306		1,884,073			(745,510)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/07/2019	05/07/2020	233	6,053,259	25965.09		98,295		36,861		157,237			(61,434)				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/08/2019	05/08/2020	199,569	19,808,000	98		280,000		105,000		395,803			(175,000)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/15/2019	05/15/2020	4,223	16,975,356	25648.02		314,284		117,857		572,778			(196,428)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2019	05/22/2020	1,386	3,375,707	2826.06	25,106	37,645		18,824		91,189			(36,081)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2019	05/26/2020	535	1,511,370	2826.06		22,021		8,258		30,221			(13,763)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2019	05/27/2020	807	2,279,657	2826.06		33,215		12,455		45,551			(20,759)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/28/2019	05/28/2020	473	1,325,701	2802.39		19,196		7,199		26,684			(11,998)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2019	05/29/2020	576	3,763,457	2752.06		62,322		23,371		95,867			(38,951)				

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Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/30/2019	05/30/2020	114	2,872,418	25169.88		45,771		17,164		87,226			(28,607)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2019	05/31/2020	2,493	6,861,352	2752.06		121,818		45,682		251,824			(76,136)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2019	06/01/2020	5,342	14,702,769	2752.06		288,594		108,223		603,201			(180,371)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2019	06/02/2020	5,323	14,647,932	2752.06		270,775		101,540		549,605			(169,234)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/03/2019	06/03/2020	556	1,526,572	2744.45		21,494		9,851		31,148			(11,643)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/05/2019	06/05/2020	215	5,501,918	25539.57		100,706		46,157		169,065			(54,549)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2019	06/06/2020	2,576	7,322,247	2843.49	2,960	140,986		65,297		292,586			(77,848)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/07/2019	06/07/2020	3,599	10,341,490	2873.34		191,467		87,756		362,601			(103,711)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/07/2019	06/08/2020	3,311	9,513,142	2873.34		172,089		78,874		324,254			(93,215)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/07/2019	06/09/2020	3,610	10,372,330	2873.34		208,448		95,539		402,164			(112,910)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2019	06/10/2020	13,735	39,648,460	2886.73		1,137,730		521,460		2,048,195			(616,270)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2019	06/17/2020	14,690	42,449,657	2889.67		1,143,680		524,187		2,000,389			(619,493)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/19/2019	06/19/2020	252,260	79,346,856	98		1,726,725		791,415		2,773,933			(935,309)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2019	06/26/2020	302	8,016,675	26536.82		144,066		66,030		213,494			(78,036)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/03/2019	07/02/2020	248,210	53,021,302	98		1,294,581		701,231		1,875,775			(593,350)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2019	07/06/2020	15,745	47,084,881	2990.41		1,286,111		696,644		1,946,096			(589,468)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	12,857	38,446,241	2990.41		946,691		512,791		1,370,311			(433,900)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2019	07/08/2020	178	4,761,214	26806.14		90,383		48,958		123,949			(41,426)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/09/2019	07/09/2020	16,644	49,594,124	2979.63		1,202,064		651,118		1,856,039			(550,946)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2019	07/22/2020	12,793	38,186,658	2985.03		949,357		514,235		1,386,813			(435,122)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/23/2019	07/23/2020	13,335	44,282,577	27349.19		1,072,125		580,735		1,538,020			(491,391)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/25/2019	07/24/2020	12,567	37,747,572	3003.67		1,012,673		548,531		1,494,085			(464,142)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/25/2018	07/25/2020	45	128,803	2846.07	3,314			898		536			(1,657)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/01/2019	07/31/2020	626	1,848,973	2953.56		26,995		16,872		33,526			(10,123)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2019	08/05/2020	7,028	17,791,143	1679.671		316,407		197,755		735,416			(118,653)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2019	08/07/2020	2,866	8,266,567	2883.98		173,665		108,540		323,312			(65,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2019	08/19/2020	16,914	47,809,958	1699.015		1,129,457		705,910		1,804,820			(423,546)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/20/2019	08/20/2020	170	4,417,719	25962.44		81,047		50,654		119,991			(30,393)				

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S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2019	08/22/2020	3,134	9,161,162	2922.95		178,478		111,549		326,005			(66,929)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/28/2019	08/28/2020	12,019	34,709,612	2887.94		1,053,757		658,598		1,804,624			(395,159)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2019	08/29/2020	3,170	9,271,316	2924.58		195,373		122,108		351,077			(73,265)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/03/2019	09/03/2020	9,459	27,489,618	2906.27		745,857		528,315		1,186,804			(217,542)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2019	09/04/2020	3,470	18,884,872	26797.46		358,164		253,699		546,082			(104,464)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2019	09/05/2020	2,821	8,394,384	2976		165,142		116,976		278,538			(48,166)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2019	09/06/2020	139	3,721,279	26797.46		65,307		46,259		96,619			(19,048)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2019	09/07/2020	34	913,497	26797.46		15,735		11,146		23,074			(4,589)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2019	09/08/2020	155	4,145,617	26797.46		80,724		57,179		105,421			(23,544)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/10/2019	09/10/2020	3,648	10,869,343	2979.39		223,945		158,628		374,855			(65,317)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2019	09/11/2020	86	2,344,403	27182.45		42,486		30,094		48,422			(12,392)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2019	09/12/2020	2,749	10,030,729	27182.45		194,036		137,442		306,042			(56,594)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2019	09/16/2020	3,653	10,952,187	2997.96		222,155		157,360		363,540			(64,795)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/17/2019	09/17/2020	2,493	8,759,345	27110.8		167,732		118,810		221,557			(48,922)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2019	09/18/2020	561	1,678,334	2992.07		24,336		17,238		28,979			(7,098)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/19/2019	09/19/2020	2,994	9,003,805	3006.79		186,970		132,437		305,671			(54,533)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2019	09/20/2020	5,850	17,502,734	2992.07		352,623		249,774		564,244			(102,848)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	3,598	10,764,975	2992.07		217,880		154,332		341,395			(63,548)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2019	09/22/2020	4,174	12,488,481	2992.07		249,652		176,837		403,030			(72,815)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/24/2019	09/24/2020	15,950	50,709,453	26807.77		1,276,209		903,982		1,945,753			(372,228)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/25/2019	09/25/2020	169	4,561,773	26970.71		85,831		60,797		108,282			(25,034)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/02/2019	10/02/2020	298,013	30,225,888	98	22,661	398,000		324,053		270,233			(94,247)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2019	10/04/2020	5,164	15,245,540	2952.01		323,340		255,978		542,608			(67,363)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2019	10/05/2020	4,084	12,056,564	2952.01		253,548		200,726		418,628			(52,823)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2019	10/06/2020	4,234	12,499,284	2952.01		258,576		204,706		447,180			(53,870)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/15/2019	10/15/2020	3,844	11,514,041	2995.68		206,070		163,139		363,548			(42,931)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2019	10/16/2020	222,848	22,552,949	98	14,861	300,000		243,382		236,317			(69,930)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	4,730	14,222,071	3006.72		263,784		208,829		440,227			(54,955)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/22/2018	10/22/2020	286	476,423	1668.617	15,350			6,076		27,202			(7,675)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/29/2018	10/29/2020	918	1,519,142	1654.033	48,901			19,357		99,520			(24,451)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/01/2019	10/30/2020	4,422	16,821,368	27347.36		310,596		252,236		451,811			(58,360)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/01/2019	11/01/2020	126	3,442,960	27347.36		66,926		58,560		93,047			(8,366)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/01/2019	11/02/2020	211	5,762,261	27347.36		106,047		92,791		129,488			(13,256)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/01/2019	11/03/2020	164	4,471,976	27347.36		84,155		73,636		103,220			(10,519)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/05/2019	11/05/2020	159	4,375,329	27492.63		75,594		66,145		88,436			(9,449)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/06/2019	11/06/2020	3,586	11,034,074	3076.78		197,065		172,432		298,411			(24,633)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2019	11/11/2020	3,678	16,016,231	27691.49		293,777		257,055		396,105			(36,722)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/12/2019	11/12/2020	206	5,700,576	27691.49		102,024		89,271		117,784			(12,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	6,602	16,829,113	1736.295	29,524	290,943		267,492		434,298			(51,130)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/15/2019	11/15/2020	3,957	12,346,730	3120.46		225,264		197,106		301,910			(28,158)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/15/2019	11/16/2020	3,230	10,077,832	3120.46		194,469		170,161		263,748			(24,309)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/15/2019	11/17/2020	4,311	13,451,976	3120.46		260,480		227,920		353,734			(32,560)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/18/2019	11/18/2020	205	5,739,731	28036.22		103,194		90,294		109,956			(12,899)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/19/2019	11/19/2020	4,115	16,696,206	27934.02		308,826		270,223		397,604			(38,603)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	10,295	31,951,905	3103.54		972,009		850,508		1,190,029			(121,501)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2019	11/27/2020	3,192	21,370,870	28051.41	17,349	400,993		358,459		469,202			(58,799)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/27/2019	11/28/2020	1,576	5,825,810	28164		116,415		101,863		144,325			(14,552)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2019	11/29/2020	3,401	12,796,257	28051.41		246,514		215,700		309,796			(30,814)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	4,746	21,599,637	28051.41		419,975		367,478		495,598			(52,497)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2019	12/01/2020	4,760	19,965,681	28051.41		378,916		331,552		462,789			(47,365)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/03/2019	12/03/2020	14,247	42,560,980	3093.2	58,832	1,070,397		1,053,987		1,371,799			(74,016)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2019	12/04/2020	252,268	25,042,000	98		325,000		311,458		258,609			(13,542)				

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S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2019	12/09/2020	4,052	12,705,640	3135.96		242,578		232,471		307,036			(10,107)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/13/2018	12/11/2020	824	1,375,076	1668.685	44,016			21,091		79,619			(22,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2018	12/17/2020	802	1,324,478	1650.784	42,582			20,404		90,144			(21,291)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2019	12/18/2020	499	1,599,449	3205.37		23,512		22,532		22,637			(980)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2019	12/23/2020	12,624	45,799,558	28551.53		1,030,734		987,787		998,959			(42,947)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/24/2019	12/24/2020	419	4,221,259	28515.45		59,786		57,294		55,683			(2,491)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2019	12/30/2020	16,906	54,459,239	3221.29		1,338,972		1,283,182		1,309,437			(55,791)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2019	12/31/2020	239	6,816,537	28538.44		126,743		121,462		117,666			(5,281)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2021	411	677,625	1647.295		21,399		11,146		47,684			(10,254)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/09/2019	01/08/2021	206	340,564	1651.044		10,772		5,610		23,229			(5,162)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/20/2019	02/20/2021	42	118,189	2784.7		3,105		1,746		9,128			(1,358)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2019	03/11/2021	594	998,494	1682.361		31,313		18,918		52,380			(12,395)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/15/2019	05/15/2021	107	304,686	2850.96		8,086		5,559		21,943			(2,527)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/19/2019	06/19/2021	132	385,920	2926.46		9,100		6,635		21,875			(2,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2019	08/05/2021	898	1,508,584	1679.671		48,486		39,395		85,191			(9,091)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2019	08/19/2021	1,332	2,263,657	1699.015		71,781		58,322		108,389			(13,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/17/2019	09/17/2021	1,258	2,159,928	1716.425		68,664		58,651		89,167			(10,014)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2019	11/12/2021	460	798,500	1736.295		21,208		19,883		28,065			(1,326)				
S&P 500 Index Option PTPT			Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/02/2019	01/02/2020	10,120	25,401,292	2510.03		843,056		35,127		2,504,923			(807,929)				

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S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/03/2019	01/03/2020	10,547	25,817,051	2447.89		864,446		36,019		2,708,759			(828,427)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/15/2019	01/15/2020	12,486	32,591,156	2610.3		460,884		19,203		930,013			(441,680)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/16/2019	01/16/2020	2,907	7,891,708	2714.34		161,316		6,722		466,265			(154,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/22/2019	01/22/2020	3,191	5,286,660	1656.859		104,856		4,369		283,876			(100,487)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/23/2019	01/24/2020	159,372	36,729,419	98		654,245		27,260		1,344,973			(626,985)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/29/2019	01/29/2020	13,661	36,065,315	2640		1,179,228		49,135		2,989,943			(1,130,094)				
S&P 500 Index Option MAV			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/30/2019	01/30/2020	3,103	8,319,995	2681.05		158,648		6,610		340,042			(152,038)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/04/2019	02/04/2020	11,884	32,381,870	2724.87		882,512		110,314		1,930,061			(772,198)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/05/2019	02/05/2020	6,304	17,324,184	2748.26		335,346		41,918		779,618			(293,427)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2019	02/06/2020	8,351	22,890,294	2747.61		454,093		56,762		1,015,393			(397,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2019	02/07/2020	1,741	2,904,326	1668.638		54,687		6,836		131,859			(47,851)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/12/2019	02/12/2020	20,766	54,500,299	1678.074		1,532,452		191,556		3,513,509			(1,340,895)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2019	02/14/2020	15,795	43,441,868	2761.83		711,199		88,900		750,363			(622,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/19/2019	02/19/2020	8,632	19,208,037	1685.151		373,143		46,643		714,101			(326,500)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/25/2019	02/25/2020	9,619	26,894,460	2796.11		757,479		94,685		1,558,540			(662,794)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/26/2019	02/26/2020	13,005	36,333,841	2793.9		1,097,788		137,223		2,301,571			(960,564)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/27/2019	02/27/2020	6,386	17,774,079	2783.15		349,567		43,696		618,878			(305,871)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2019	02/28/2020	8,778	23,157,322	1687.333		477,331		99,444		863,666			(377,887)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2019	03/02/2020	4,839	13,465,867	2782.97		261,170		54,410		465,876			(206,759)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2019	03/03/2020	5,504	15,318,095	2782.97		309,251		64,427		551,287			(244,823)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2019	03/06/2020	15,024	44,725,610	2743.07		1,377,551		286,990		3,004,606			(1,090,561)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2019	03/09/2020	10,431	28,611,701	2743.07		788,471		164,265		1,608,153			(624,206)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2019	03/10/2020	11,660	31,983,080	2743.07		821,816		171,212		1,613,125			(650,605)				

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SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2019	03/13/2020	5,245	14,600,529	2783.55		301,203		62,751		543,474			(238,452)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/19/2019	03/19/2020	14,403	40,796,597	2832.57		1,209,457		251,970		2,440,336			(957,487)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/21/2019	03/20/2020	109	2,841,606	25962.51		52,416		10,920		80,330			(41,496)				
Dow Index Option MAV			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/21/2019	03/21/2020	17	436,737	25962.51		9,739		2,029		18,695			(7,710)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2019	03/27/2020	29,198	81,923,285	2797.9		2,166,310		451,315		4,187,726			(1,714,995)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/02/2019	04/02/2020	4,780	13,433,550	2810.23		255,951		74,652		380,455			(181,298)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2019	04/03/2020	23,813	68,508,806	2892.74		2,043,691		596,077		3,589,606			(1,447,614)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2019	04/06/2020	11,716	33,890,692	2892.74		994,911		290,182		1,744,531			(704,729)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2019	04/07/2020	10,295	29,781,117	2892.74		755,686		220,408		1,266,339			(535,278)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/09/2019	04/09/2020	15,633	44,994,988	2878.2		1,335,732		389,589		2,441,516			(946,144)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/16/2019	04/16/2020	4,343	12,267,960	2824.79		233,806		68,193		312,058			(165,613)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/17/2019	04/17/2020	16,567	48,050,738	2900.45		1,447,826		422,282		2,531,399			(1,025,543)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2019	04/24/2020	20,036	58,080,881	2816.11		1,558,624		454,599		2,526,688			(1,104,025)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/29/2019	04/29/2020	5,978	16,877,739	2823.28		338,087		98,609		482,864			(239,479)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2019	05/01/2020	19,099	55,174,765	2917.52		1,507,339		565,252		2,478,802			(942,087)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/08/2019	05/08/2020	34,611	97,800,082	2802.94		2,921,280		1,095,480		5,199,290			(1,825,800)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2019	05/14/2020	14,884	42,188,581	2834.41		1,211,399		454,275		2,278,621			(757,124)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2019	05/15/2020	31,583	90,169,173	2797.03		2,661,923		998,221		4,941,783			(1,663,702)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2019	05/18/2020	18,556	52,690,572	2797.03		1,362,526		510,947		2,490,920			(851,579)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2019	05/19/2020	19,802	56,235,604	2797.03		1,364,113		511,542		2,417,032			(852,570)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2019	05/20/2020	12,959	41,157,379	25679.9		1,051,955		394,483		1,837,952			(657,472)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/21/2019	05/21/2020	13,963	39,994,888	2864.36		1,192,560		447,210		2,203,870			(745,350)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/23/2019	05/22/2020	19,187	54,040,169	2822.24		1,440,628		540,236		2,766,062			(900,393)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2019	05/28/2020	11,807	37,026,372	25347.77		905,148		339,431		1,644,977			(565,718)				
UST 2.375% 05/29/20 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/29/2019	05/29/2020	208,517	65,896,998	98		1,589,863		596,199		3,210,824			(993,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/05/2019	06/05/2020	2,308	3,904,671	1692.104		81,395		37,306		150,992			(44,089)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/10/2019	06/10/2020	1,720	2,928,018	1702.31		59,020		27,051		96,844			(31,969)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/13/2019	06/12/2020	14,485	44,204,667	26106.77		1,261,841		578,344		2,282,709			(683,497)				
Dow Index Option MAV			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/13/2019	06/13/2020	30	781,595	26106.77		10,395		4,764		16,373			(5,631)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/20/2019	06/19/2020	14,547	46,081,141	26753.17		1,343,801		615,909		2,231,640			(727,892)				
Dow Index Option MAV			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/20/2019	06/20/2020	77	2,055,290	26753.17		35,343		16,199		52,917			(19,144)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2019	06/24/2020	168	4,500,801	26727.54		93,630		42,914		130,784			(50,716)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/25/2019	06/25/2020	14,653	42,747,396	2917.38		1,269,319		581,771		2,192,377			(687,548)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2019	06/26/2020	29,148	85,320,343	2941.76		2,408,220		1,103,767		4,048,225			(1,304,452)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2019	06/29/2020	13,482	39,659,445	2941.76		1,095,556		502,130		1,759,274			(593,426)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2019	06/30/2020	12,800	37,655,730	2941.76		972,119		445,554		1,538,937			(526,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/03/2019	07/02/2020	22,008	58,709,897	1724.672		1,532,665		830,193		2,352,544			(702,471)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/10/2019	07/10/2020	12,603	37,722,486	2993.07		1,019,717		552,347		1,561,344			(467,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2019	07/16/2020	8,089	19,149,317	1722.272	17,922	328,989		183,055		448,945			(159,745)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/25/2019	07/24/2020	9,609	27,616,228	2873.51		500,595		271,156		645,276			(229,439)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/30/2019	07/30/2020	12,680	38,207,102	3013.18		1,063,189		575,894		1,540,530			(487,295)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2019	07/31/2020	17,537	50,971,324	2838.1		1,359,766		849,854		2,226,711			(509,912)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2019	08/03/2020	19,613	57,009,658	2838.1		1,416,428		885,267		2,271,840			(531,160)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2019	08/04/2020	19,341	56,123,682	2838.1		1,295,851		809,907		2,058,353			(485,944)				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/07/2019	08/07/2020	197,931	20,324,837	98	23,250	285,500		185,703		236,047			(118,687)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/08/2019	08/08/2020	9,624	28,275,068	2938.09		429,953		268,721		693,038			(161,232)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2018	08/10/2020	315	537,048	1702.973	17,615			5,505		20,236			(8,808)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2019	08/14/2020	24,345	69,238,466	2847.6		1,918,112		1,198,820		3,399,479			(719,292)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/21/2018	08/21/2020	336	580,294	1724.504	19,092			5,966		16,477			(9,546)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2019	08/26/2020	2,316	3,919,952	1692.699		82,510		51,569		155,731			(30,941)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/29/2019	08/28/2020	19,135	52,087,605	2924.58		1,266,238		791,399		2,188,932			(474,839)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/04/2019	09/04/2020	11,499	33,781,963	2937.78		935,520		662,660		1,471,134			(272,860)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/25/2019	09/25/2020	12,344	36,845,030	2984.87		1,071,279		758,822		1,542,012			(312,456)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/03/2018	10/02/2020	302	521,719	1729.586	17,321			6,856		14,440			(8,661)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2019	10/07/2020	998	1,699,563	1703.448		29,966		23,723		50,957			(6,243)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/10/2019	10/09/2020	2,449	4,173,018	1703.64		73,591		58,259		124,251			(15,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2019	10/14/2020	1,400	2,392,501	1708.957		41,524		32,873		66,316			(8,651)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2019	10/15/2020	10,069	29,765,031	2995.68	16,460	384,630		311,014		848,036			(88,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2019	10/16/2020	4,647	7,975,134	1716.984		154,251		122,115		227,876			(32,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2019	10/19/2020	919	1,577,619	1716.984		24,798		19,632		39,554			(5,166)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2019	10/21/2020	10,759	32,350,536	3006.72		401,674		317,992		797,424			(83,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/22/2019	10/22/2020	18,411	50,556,079	1717.657		729,546		577,557		1,334,225			(151,989)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	10,710	32,552,106	3039.42		401,391		317,768		784,703			(83,623)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2019	11/04/2020	5,575	16,206,796	2907.09		257,628		225,424		370,113			(32,203)				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/06/2019	11/06/2020	267,008	56,135,363	98		835,212		730,810		948,662			(104,401)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2019	11/27/2020	16,436	39,750,324	1742.905		726,070		635,311		823,655			(90,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2019	11/30/2020	5,600	15,541,745	1742.905		281,089		245,953		337,779			(35,136)				

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SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2019	12/01/2020	7,343	21,527,967	2931.64		373,200		326,550		454,495			(46,650)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/02/2019	12/02/2020	5,645	16,488,583	2921.01		271,630		260,312		364,462			(11,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/03/2019	12/03/2020	8,960	20,799,420	1730.884		355,346		340,540		489,368			(14,806)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/04/2019	12/04/2020	2,993	5,197,682	1736.72		100,452		96,266		116,539			(4,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2019	12/09/2020	6,819	17,686,199	1744.504		280,325		268,645		338,449			(11,680)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/12/2019	12/11/2020	5,264	15,523,147	2949.1		244,778		234,579		270,957			(10,199)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/13/2019	12/13/2020	10,603	33,597,641	3168.8		474,346		454,581		633,635			(19,764)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/13/2019	12/14/2020	10,624	33,665,500	3168.8		455,602		436,619		634,544			(18,983)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/13/2019	12/15/2020	11,309	35,835,031	3168.8		472,556		452,866		650,022			(19,690)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2019	12/18/2020	6,511	16,510,523	1752.489		289,948		277,867		308,393			(12,081)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2019	12/19/2020	11,113	35,621,604	3205.37		491,449		470,972		625,959			(20,477)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2019	12/23/2020	21,809	66,098,839	1758.114		957,545		917,648		1,065,953			(39,898)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/27/2019	12/24/2020	2,942	5,179,828	1760.835		106,295		101,866		91,747			(4,429)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/26/2019	12/26/2020	5,979	19,371,249	3239.91		249,093		238,714		292,040			(10,379)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/27/2019	12/28/2020	770	1,355,355	1760.835		26,731		25,618		23,157			(1,114)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/22/2019	01/22/2021	1,363	2,257,979	1656.859		73,159		38,103		146,991			(35,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2019	02/05/2021	557	929,175	1668.638		30,105		16,934		54,710			(13,171)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/12/2019	02/12/2021	1,669	2,801,344	1678.074		89,853		50,542		151,540			(39,311)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/19/2019	02/19/2021	1,403	2,365,037	1685.151		76,509		43,036		119,903			(33,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2019	03/01/2021	371	625,822	1687.333		20,151		12,175		31,189			(7,977)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2019	05/07/2021	394	666,059	1689.285		21,847		15,020		33,460			(6,827)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/05/2019	06/04/2021	869	1,470,720	1692.104		47,651		34,746		72,770			(12,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/10/2019	06/10/2021	915	1,557,237	1702.31		50,143		36,563		70,161			(13,580)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/03/2019	07/02/2021	2,491	4,284,829	1724.672		139,685		107,674		164,063			(32,011)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2019	07/16/2021	1,185	2,040,359	1722.272		67,128		51,744		76,942			(15,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2019	08/26/2021	1,360	2,301,782	1692.699		75,959		61,717		116,935			(14,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/28/2019	08/27/2021	1,119	1,897,725	1695.3		62,815		51,037		94,247			(11,778)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2019	10/07/2021	566	964,812	1703.448		32,128		28,782		45,285			(3,347)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/10/2019	10/08/2021	429	731,023	1703.64		24,343		21,807		34,267			(2,536)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2019	10/14/2021	679	1,161,119	1708.957		38,665		34,638		52,013			(4,028)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2019	10/15/2021	950	1,629,702	1715.847		54,106		48,470		68,562			(5,636)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2019	10/18/2021	637	1,092,984	1716.984		36,396		32,605		45,564			(3,791)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/22/2019	10/22/2021	1,389	2,385,467	1717.657		78,959		70,734		99,014			(8,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/27/2019	11/26/2021	480	838,119	1746.619		27,742		26,008		26,835			(1,734)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/04/2019	12/03/2021	1,517	2,627,749	1736.72		87,504		85,681		96,974			(1,823)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2019	12/09/2021	379	661,023	1744.504		21,483		21,036		21,787			(448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2019	12/23/2021	298	523,257	1758.114		17,267		16,908		15,195			(360)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/03/2019	01/03/2020	112	2,545,424	22686.22		52,336		2,181		98,722			(50,155)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/07/2019	01/07/2020	135	3,181,853	23531.35		67,491		2,812		131,831			(64,679)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/08/2019	01/08/2020	223	5,311,815	23787.45		87,605		3,650		162,027			(83,954)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/11/2019	01/10/2020	229	5,484,086	23995.95		104,427		4,351		187,669			(100,076)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/11/2019	01/11/2020	4,130	13,282,389	23995.95		249,467		10,394		513,132			(239,073)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/11/2019	01/12/2020	4,427	12,726,454	23995.95		254,058		10,586		553,427			(243,472)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/11/2019	01/13/2020	3,570	14,651,473	23995.95		284,682		11,862		595,454			(272,820)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/15/2019	01/15/2020	173	4,157,801	24065.59		78,253		3,261		144,255			(74,992)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/16/2019	01/16/2020	158	3,828,598	24207.16		76,618		3,192		147,569			(73,425)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/18/2019	01/17/2020	376	9,284,082	24706.35		186,994		7,791		345,304			(179,203)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/18/2019	01/18/2020	92	2,261,509	24706.35		48,695		2,029		98,417			(46,666)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/18/2019	01/19/2020	76	1,878,085	24706.35		34,571		1,440		66,977			(33,131)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/18/2019	01/20/2020	110	2,722,235	24706.35		42,695		1,779		79,584			(40,916)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/18/2019	01/21/2020	87	2,151,990	24706.35		36,832		1,535		65,725			(35,297)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/23/2019	01/23/2020	228	5,598,944	24575.62		99,736		4,156		185,571			(95,580)				

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Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/25/2019	01/24/2020	159	3,923,876	24737.2		79,375		3,307		140,165			(76,067)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/25/2019	01/25/2020	85	2,109,725	24737.2		42,839		1,785		84,595			(41,054)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/25/2019	01/26/2020	72	1,773,509	24737.2		29,241		1,218		54,716			(28,023)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/25/2019	01/27/2020	143	3,527,762	24737.2		63,475		2,645		113,636			(60,830)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/01/2019	01/31/2020	25,736	69,654,637	2706.53		2,125,626		265,703		4,925,341			(1,859,923)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/01/2019	02/03/2020	9,726	26,324,390	2706.53		644,729		80,591		1,367,698			(564,138)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/04/2019	02/04/2020	3,511	9,567,898	2724.87		186,028		23,254		403,398			(162,775)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/08/2019	02/07/2020	198	4,975,012	25106.33		100,583		12,573		180,294			(88,010)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/08/2019	02/08/2020	141	3,545,114	25106.33		60,197		7,525		116,192			(52,673)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/08/2019	02/09/2020	75	1,891,783	25106.33		35,150		4,394		68,681			(30,756)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/08/2019	02/10/2020	105	2,625,491	25106.33		49,163		6,145		88,664			(43,018)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/12/2019	02/12/2020	171	4,360,338	25425.76		87,046		10,881		159,403			(76,165)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/13/2019	02/13/2020	3,885	16,428,171	25543.27		302,866		37,858		601,067			(265,008)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/15/2019	02/14/2020	232	6,004,583	25883.25		120,922		15,115		205,189			(105,807)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/15/2019	02/15/2020	98	2,531,994	25883.25		45,970		5,746		87,758			(40,224)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/15/2019	02/16/2020	50	1,300,326	25883.25		17,944		2,243		32,322			(15,701)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/15/2019	02/17/2020	51	1,310,817	25883.25		23,850		2,981		46,186			(20,869)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/15/2019	02/18/2020	83	2,150,942	25883.25		38,490		4,811		64,354			(33,679)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/19/2019	02/19/2020	119	3,075,411	25891.32		57,306		7,163		101,241			(50,142)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/21/2019	02/21/2020	106	2,731,597	25850.63		44,227		5,528		75,669			(38,699)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/22/2019	02/22/2020	3,332	9,305,511	2792.67		184,332		23,042		372,439			(161,291)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/22/2019	02/23/2020	3,743	10,452,645	2792.67		193,684		24,211		383,177			(169,474)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/22/2019	02/24/2020	3,269	9,130,211	2792.67		176,339		22,042		357,915			(154,297)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/26/2019	02/26/2020	180	4,690,561	26057.98		90,124		11,266		150,473			(78,859)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/01/2019	02/28/2020	145	3,766,240	26026.32		75,950		15,823		124,971			(60,127)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/01/2019	03/01/2020	99	2,581,975	26026.32		45,165		9,409		73,290			(35,756)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/01/2019	03/02/2020	152	3,949,532	26026.32		75,721		15,775		123,141			(59,946)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/01/2019	03/03/2020	196	5,108,675	26026.32		104,907		21,856		168,651			(83,051)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/08/2019	03/06/2020	262	6,677,069	25450.24		128,136		26,695		204,915			(101,441)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/07/2019	03/07/2020	59	1,490,769	25473.23		21,235		4,424		37,395			(16,811)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/08/2019	03/08/2020	85	2,151,010	25450.24		43,907		9,147		84,746			(34,760)				

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Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/08/2019	03/09/2020	190	4,846,609	25450.24		94,699		19,729		170,572			(74,970)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/08/2019	03/10/2020	200	5,083,217	25450.24		103,373		21,536		171,551			(81,837)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/12/2019	03/12/2020	261	6,657,977	25554.66		119,625		24,922		204,175			(94,703)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/15/2019	03/13/2020	14,088	50,600,015	25848.87		1,373,295		286,103		2,721,789			(1,087,192)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/14/2019	03/14/2020	42	1,068,695	25709.94		24,259		5,054		49,207			(19,205)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/15/2019	03/15/2020	101	2,610,842	25848.87		47,053		9,803		89,088			(37,250)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/15/2019	03/16/2020	189	4,892,683	25848.87		99,032		20,632		167,153			(78,400)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/15/2019	03/17/2020	249	6,439,759	25848.87		127,112		26,482		215,490			(100,630)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/22/2019	03/20/2020	158	4,040,802	25502.32		83,324		17,359		142,432			(65,965)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/22/2019	03/22/2020	154	3,938,421	25502.32		69,802		14,542		132,580			(55,260)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/22/2019	03/23/2020	181	4,614,825	25502.32		82,306		17,147		141,289			(65,159)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/22/2019	03/24/2020	234	5,963,538	25502.32		123,518		25,733		215,954			(97,785)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/26/2019	03/26/2020	215	5,527,029	25657.73		95,754		19,949		163,432			(75,805)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/28/2019	03/27/2020	408	10,456,239	25717.46		195,206		40,668		323,051			(154,538)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/28/2019	03/28/2020	73	1,889,555	25717.46		33,696		7,020		63,468			(26,676)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/05/2019	04/03/2020	183	4,828,064	26424.99		97,422		28,415		142,425			(69,007)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/05/2019	04/05/2020	113	2,981,454	26424.99		52,806		15,402		80,044			(37,404)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/05/2019	04/06/2020	181	4,791,683	26424.99		101,314		29,550		152,428			(71,764)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/05/2019	04/07/2020	97	2,569,802	26424.99		49,534		14,447		72,051			(35,087)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/08/2019	04/08/2020	199	5,230,513	26341.02		98,733		28,797		148,281			(69,936)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/12/2019	04/09/2020	10,592	36,692,431	26412.3		1,025,344		299,059		1,814,288			(726,285)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/10/2019	04/10/2020	111	2,909,267	26157.16		54,562		15,914		92,135			(38,648)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/12/2019	04/12/2020	88	2,319,346	26412.3		41,105		11,989		68,094			(29,116)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/12/2019	04/13/2020	234	6,188,079	26412.3		121,440		35,420		185,960			(86,020)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/12/2019	04/14/2020	149	3,939,435	26412.3		79,216		23,105		114,848			(56,112)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/15/2019	04/15/2020	255	6,727,229	26384.77		133,148		38,835		204,057			(94,313)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/22/2019	04/22/2020	116	3,066,772	26511.05		57,298		16,712		84,524			(40,586)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/25/2019	04/24/2020	14,393	51,724,085	26462.08		1,521,911		443,891		2,526,620			(1,078,021)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/25/2019	04/25/2020	79	2,089,051	26462.08		38,019		11,089		61,550			(26,930)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/29/2019	04/29/2020	14,574	42,892,072	2943.03		1,197,515		349,275		1,888,748			(848,240)				

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Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/03/2019	05/01/2020	15,612	56,396,764	26504.95		1,530,445		573,917		2,397,282			(956,528)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/02/2019	05/02/2020	85	2,245,258	26307.79		37,060		13,898		59,722			(23,163)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/03/2019	05/03/2020	97	2,560,006	26504.95		41,188		15,446		60,995			(25,743)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/03/2019	05/04/2020	12,740	43,240,453	26504.95		1,217,077		456,404		1,900,903			(760,673)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/03/2019	05/05/2020	12,897	41,257,516	26504.95		1,019,329		382,248		1,537,898			(637,081)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/06/2019	05/06/2020	216	5,702,916	26438.48		112,511		42,192		166,300			(70,319)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/17/2019	05/15/2020	249	6,428,929	25764		124,097		46,537		179,416			(77,561)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/16/2019	05/16/2020	75	1,935,464	25862.68		34,882		13,081		63,631			(21,801)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/17/2019	05/17/2020	90	2,327,842	25764		43,497		16,311		79,507			(27,185)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/17/2019	05/18/2020	180	4,641,024	25764		87,188		32,696		133,713			(54,493)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/17/2019	05/19/2020	215	5,543,158	25764		106,300		39,862		167,432			(66,437)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/23/2019	05/22/2020	448	11,507,503	25490.47		214,964		80,612		330,940			(134,353)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/23/2019	05/23/2020	93	2,371,641	25490.47		38,228		14,336		67,660			(23,893)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/31/2019	05/29/2020	124	3,073,664	24815.04		60,654		22,745		97,400			(37,909)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/31/2019	05/31/2020	43	1,069,223	24815.04		18,249		6,844		33,659			(11,406)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/31/2019	06/01/2020	245	6,088,680	24815.04		122,413		45,905		205,206			(76,508)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/31/2019	06/02/2020	266	6,589,540	24815.04		125,807		47,177		209,070			(78,629)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	06/04/2019	06/04/2020	467	1,309,103	2803.27		18,589		8,520		26,217			(10,069)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/07/2019	06/05/2020	14,177	45,902,952	25983.94		1,256,911		576,084		2,282,320			(680,827)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	06/06/2019	06/06/2020	63	1,618,434	25720.66		29,391		13,471		53,213			(15,920)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	06/07/2019	06/07/2020	85	2,198,196	25983.94		43,056		19,734		76,496			(23,322)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/07/2019	06/08/2020	14,385	45,029,540	25983.94		1,222,149		560,151		2,178,278			(661,997)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/07/2019	06/09/2020	12,671	40,475,386	25983.94		956,825		438,545		1,605,280			(518,280)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/14/2019	06/12/2020	461	4,281,811	26089.61		76,704		35,156		110,107			(41,548)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	06/14/2019	06/14/2020	108	2,824,833	26089.61		57,485		26,347		103,258			(31,138)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/14/2019	06/15/2020	637	7,515,156	26089.61		135,445		62,079		202,484			(73,366)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/14/2019	06/16/2020	803	7,379,619	26089.61		129,756		59,472		194,386			(70,285)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/17/2019	06/17/2020	911	7,326,562	26112.53		125,439		57,493		184,931			(67,946)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/21/2019	06/19/2020	726	5,513,966	26719.13		96,172		44,079		129,026			(52,093)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	06/21/2019	06/21/2020	119	3,184,681	26719.13		53,429		24,488		82,764			(28,940)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/21/2019	06/22/2020	153	4,099,253	26719.13		75,552		34,628		106,026			(40,924)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/21/2019	06/23/2020	161	4,291,380	26719.13		84,058		38,527		117,694			(45,531)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/25/2019	06/25/2020	213	5,660,277	26548.22		98,133		44,978		146,968			(53,156)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/28/2019	06/26/2020	247	6,554,804	26599.96		124,254		56,950		169,329			(67,304)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	06/27/2019	06/27/2020	42	1,104,629	26526.58		17,733		8,127		28,346			(9,605)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	06/28/2019	06/28/2020	141	3,742,044	26599.96		72,388		33,178		120,011			(39,210)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/28/2019	06/29/2020	177	4,707,019	26599.96		88,833		40,715		124,789			(48,118)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/28/2019	06/30/2020	202	5,376,143	26599.96		97,245		44,571		141,454			(52,674)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	07/01/2019	07/01/2020	480	1,424,006	2964.33		20,506		11,107		26,237			(9,398)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	07/05/2019	07/02/2020	851	7,197,523	26922.12		132,130		71,570		167,280			(60,560)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	07/03/2019	07/03/2020	119	3,214,021	26966		60,301		32,663		78,556			(27,638)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	07/05/2019	07/05/2020	60	1,617,140	26922.12		33,195		17,981		47,206			(15,214)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	07/05/2019	07/06/2020	1,282	9,442,247	26922.12		160,147		86,746		210,121			(73,401)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	07/05/2019	07/07/2020	1,055	8,136,734	26922.12		149,659		81,065		195,664			(68,594)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	07/09/2019	07/09/2020	594	1,770,772	2979.63		25,676		13,908		32,165			(11,768)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	07/16/2019	07/16/2020	153	4,189,713	27335.63		69,983		37,908		85,336			(32,076)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2019	07/17/2020	729	2,174,932	2984.42		31,754		17,200		39,172			(14,554)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	07/26/2019	07/24/2020	1,188	5,765,101	3025.86		90,845		49,208		109,062			(41,637)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	07/25/2019	07/25/2020	48	1,295,689	27140.98		24,154		13,084		32,545			(11,071)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	07/26/2019	07/27/2020	479	1,449,788	3025.86		21,167		11,465		25,299			(9,701)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	07/26/2019	07/28/2020	650	1,966,805	3025.86		28,715		15,554		34,298			(13,161)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/02/2019	07/31/2020	30,017	96,650,471	26485.01		2,783,378		1,621,663		4,305,418			(1,161,715)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	08/02/2019	08/02/2020	79	2,096,723	26485.01		40,179		25,112		65,842			(15,067)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/02/2019	08/03/2020	248	6,564,866	26485.01		127,508		79,693		181,267			(47,816)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/02/2019	08/04/2020	195	5,161,859	26485.01		94,054		58,784		131,179			(35,270)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/05/2019	08/05/2020	225	5,782,497	25717.74		113,672		71,045		171,577			(42,627)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	08/09/2019	08/07/2020	596	1,739,052	2918.65		24,868		15,543		31,920			(9,326)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	08/09/2019	08/09/2020	3,271	9,547,044	2918.65		196,063		122,539		356,059			(73,524)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	08/09/2019	08/10/2020	4,292	12,525,567	2918.65		250,464		156,540		424,125			(93,924)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	08/09/2019	08/11/2020	5,923	17,287,997	2918.65		349,325		218,328		613,502			(130,997)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/16/2019	08/14/2020	360	9,206,590	25886.01		179,638		112,274		273,992			(67,364)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	08/16/2019	08/16/2020	95	2,458,925	25886.01		46,940		29,337		79,191			(17,602)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/16/2019	08/17/2020	166	4,291,763	25886.01		75,516		47,197		110,576			(28,318)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/16/2019	08/18/2020	188	4,874,544	25886.01		97,827		61,142		152,015			(36,685)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/21/2019	08/21/2020	251	6,569,520	26202.73		124,608		77,880		189,450			(46,728)				

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Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/27/2019	08/27/2020	218	5,625,607	25777.9		105,751		66,095		159,414			(39,657)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/30/2019	08/28/2020	13,752	48,799,628	26403.28		1,342,803		839,252		2,134,444			(503,551)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	08/30/2019	08/30/2020	3,618	13,827,985	26403.28		295,089		184,431		510,863			(110,658)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/30/2019	08/31/2020	16,743	52,476,905	26403.28		1,357,568		848,480		2,152,629			(509,088)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/30/2019	09/01/2020	14,046	43,827,438	26403.28		1,061,976		663,735		1,662,821			(398,241)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/30/2019	09/02/2020	11,475	37,243,460	26403.28		839,128		524,455		1,318,278			(314,673)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/03/2019	09/03/2020	158	4,130,248	26118.02		77,614		54,977		113,364			(22,637)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/13/2019	09/11/2020	93	2,529,382	27219.52		51,137		36,222		58,854			(14,915)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/13/2019	09/13/2020	72	1,972,183	27219.52		44,074		31,219		60,037			(12,855)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/13/2019	09/14/2020	220	5,977,168	27219.52		112,410		79,624		136,503			(32,786)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/13/2019	09/15/2020	154	4,197,144	27219.52		83,211		58,941		101,663			(24,270)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/20/2019	09/18/2020	398	10,767,910	26935.07		216,903		153,640		267,021			(63,263)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/20/2019	09/20/2020	146	3,919,825	26935.07		81,853		57,980		121,338			(23,874)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/20/2019	09/21/2020	125	3,360,396	26935.07		68,335		48,404		87,860			(19,931)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/20/2019	09/22/2020	155	4,185,031	26935.07		85,254		60,389		110,466			(24,866)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/23/2019	09/23/2020	166	4,476,944	26949.99		86,821		61,498		111,286			(25,323)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/27/2019	09/25/2020	249	6,678,642	26820.25		138,307		97,968		167,997			(40,340)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/26/2019	09/26/2020	79	2,122,993	26891.12		44,595		31,588		64,425			(13,007)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/27/2019	09/27/2020	172	4,613,231	26820.25		90,013		63,759		136,836			(26,254)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/27/2019	09/28/2020	236	6,322,417	26820.25		126,814		89,827		165,283			(36,988)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/27/2019	09/29/2020	189	5,065,308	26820.25		97,602		69,135		127,681			(28,467)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/01/2019	10/01/2020	126	3,352,584	26573.04		67,112		53,131		93,483			(13,982)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/04/2019	10/02/2020	1,397	10,073,532	26573.72		184,673		146,199		233,550			(38,474)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	10/03/2019	10/03/2020	103	2,699,076	26201.04		54,296		42,984		83,429			(11,312)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	10/04/2019	10/04/2020	98	2,606,709	26573.72		48,835		38,661		72,778			(10,174)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/04/2019	10/05/2020	634	7,413,441	26573.72		142,745		113,006		195,893			(29,738)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/04/2019	10/06/2020	959	5,842,731	26573.72		105,239		83,314		134,696			(21,925)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/07/2019	10/07/2020	1,179	8,995,776	26478.02		172,227		136,346		228,033			(35,881)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/11/2019	10/09/2020	186	4,980,597	26816.59		103,061		81,590		124,067			(21,471)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	10/11/2019	10/11/2020	170	4,558,152	26816.59		90,551		71,686		137,913			(18,865)				

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Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/11/2019	10/12/2020	189	5,057,756	26816.59		94,173		74,553		121,284			(19,619)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/11/2019	10/13/2020	100	2,687,544	26816.59		59,182		46,852		77,359			(12,330)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/14/2019	10/14/2020	11,514	34,152,108	2966.15		853,882		675,990		1,209,514			(177,892)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/18/2019	10/16/2020	195	5,224,219	26770.2		111,830		88,532		137,068			(23,298)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	10/18/2019	10/18/2020	152	4,070,439	26770.2		81,395		64,437		122,823			(16,957)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/18/2019	10/19/2020	237	6,353,516	26770.2		113,993		90,244		144,944			(23,748)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/18/2019	10/20/2020	168	4,495,213	26770.2		89,820		71,107		121,966			(18,712)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	11/01/2019	10/30/2020	15,052	46,164,365	3066.91		1,223,378		1,070,456		1,587,277			(152,922)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	11/01/2019	11/02/2020	13,578	41,641,752	3066.91		1,135,273		993,364		1,472,355			(141,909)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	11/01/2019	11/03/2020	12,343	37,853,404	3066.91		939,922		822,432		1,195,035			(117,490)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/12/2019	11/12/2020	10,683	33,030,213	3091.84		825,682		722,472		1,011,480			(103,210)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/13/2019	11/13/2020	13,119	40,590,287	3094.04		1,122,974		982,602		1,389,279			(140,372)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	11/19/2019	11/19/2020	505	1,576,199	3120.18		22,855		19,998		24,381			(2,857)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	12/10/2019	12/10/2020	624	1,955,640	3132.52		28,357		27,175		29,771			(1,182)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/16/2019	12/16/2020	12,099	44,533,735	28235.89		987,737		946,581		1,027,919			(41,156)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	12/17/2019	12/17/2020	12,963	41,385,675	3192.52		1,049,956		1,006,208		1,096,789			(43,748)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/19/2019	12/18/2020	332	9,378,496	28376.96		163,430		156,621		162,457			(6,810)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/19/2019	12/19/2020	53	1,511,152	28376.96		27,237		26,102		27,480			(1,135)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/20/2019	12/20/2020	4,916	15,835,735	3221.22		276,936		265,397		284,839			(11,539)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/20/2019	12/21/2020	4,270	13,754,327	3221.22		271,662		260,343		277,612			(11,319)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/20/2019	12/22/2020	4,635	14,929,037	3221.22		278,780		267,164		284,464			(11,616)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/27/2019	12/24/2020	526	5,180,285	28645.26		94,004		90,087		86,635			(3,917)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/27/2019	12/27/2020	90	2,589,548	28645.26		44,243		42,400		40,289			(1,843)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/27/2019	12/28/2020	1,042	10,685,098	28645.26		182,818		175,200		167,361			(7,617)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/27/2019	12/29/2020	678	5,826,249	28645.26		98,495		94,391		89,992			(4,104)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/30/2019	12/30/2020	4,779	21,233,139	28462.14		388,457		372,271		384,001			(16,186)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/31/2019	12/31/2020	4,225	13,650,477	3230.78		250,071		239,651		238,590			(10,420)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/08/2019	01/08/2020	17,231	45,062,964	2709.2		1,216,713		50,696		3,327,245			(1,166,016)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/14/2019	01/14/2020	11,159	28,820,001	2582.61		789,180		32,882		1,956,307			(756,297)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2019	01/15/2020	4,482	12,165,147	2714.15		238,062		9,919		703,808			(228,142)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2019	01/24/2020	28,458	74,034,655	2664.76		2,150,744		89,614		4,995,055			(2,061,130)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2019	01/27/2020	9,679	25,792,627	2664.76		670,638		27,943		1,485,596			(642,695)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2019	01/29/2020	5,246	14,306,097	2726.86		274,351		11,431		757,440			(262,920)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2019	01/30/2020	4,430	12,098,391	2731.09		258,434		10,768		675,288			(247,666)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2019	02/13/2020	13,212	36,430,581	2766.86		1,026,112		128,264		2,281,190			(897,848)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2019	02/14/2020	30,799	85,486,790	2775.6		2,544,324		318,040		5,366,453			(2,226,283)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2019	02/18/2020	6,605	18,332,586	2775.6		436,633		54,579		830,036			(382,054)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/20/2019	02/20/2020	4,986	13,854,276	2778.59		253,093		31,637		461,696			(221,456)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/21/2019	02/21/2020	5,464	15,175,976	2777.64		296,562		37,070		551,412			(259,492)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2019	02/28/2020	4,331	12,049,003	2781.75		237,290		29,661		429,464			(207,628)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2019	03/05/2020	11,210	31,272,696	2789.65		895,596		186,582		1,857,500			(709,013)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/06/2019	03/06/2020	13,533	37,504,681	2771.45		1,182,102		246,271		2,595,723			(935,831)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2019	03/15/2020	4,015	11,333,482	2822.48		225,276		46,933		454,561			(178,344)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2019	03/16/2020	3,272	9,235,388	2822.48		175,530		36,569		348,884			(138,962)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2019	03/17/2020	3,194	9,014,993	2822.48		174,339		36,321		345,901			(138,018)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2019	03/25/2020	1,413	2,377,922	1682.432		48,608		10,127		99,372			(38,481)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/26/2019	03/26/2020	3,551	10,009,151	2818.46		198,068		41,264		396,024			(156,804)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2019	04/01/2020	6,019	14,833,021	1702.637		284,565		82,998		505,579			(201,567)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2019	04/03/2020	15,853	45,550,863	2873.4		1,311,073		382,396		2,438,649			(928,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2019	04/09/2020	13,013	34,527,812	1699.773		670,692		195,618		1,026,457			(475,073)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2019	04/10/2020	3,040	8,781,570	2888.21		161,970		47,241		292,091			(114,729)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2019	04/15/2020	4,298	12,487,775	2905.58		237,346		69,226		425,098			(168,120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2019	04/17/2020	35,338	98,998,571	1703.539		2,745,619		800,806		4,600,713			(1,944,813)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/18/2019	04/20/2020	13,878	40,316,926	2905.03		1,164,097		339,528		1,958,280			(824,568)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/18/2019	04/21/2020	12,417	36,070,605	2905.03		910,977		265,702		1,478,141			(645,275)				

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S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2019	04/22/2020	12,518	36,403,099	2907.97		1,112,936		324,606		1,910,803			(788,329)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2019	04/24/2020	108	2,865,770	26543.33		54,986		16,038		77,611			(38,949)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2019	04/26/2020	3,878	14,087,131	26543.33		257,769		75,183		430,855			(182,587)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2019	04/27/2020	3,904	19,333,248	26543.33		371,688		108,409		592,927			(263,279)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2019	04/28/2020	3,180	14,150,779	26543.33		269,881		78,715		427,530			(191,165)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2019	04/29/2020	201	5,338,441	26554.39		100,602		29,342		146,877			(71,260)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2019	04/30/2020	4,715	13,344,905	2830.01		258,549		75,410		345,575			(183,139)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/01/2019	05/01/2020	3,752	10,969,944	2923.73		212,981		79,868		362,440			(133,113)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2019	05/03/2020	3,651	10,753,290	2945.64		206,182		77,318		323,194			(128,864)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2019	05/04/2020	3,365	9,910,606	2945.64		190,921		71,596		314,282			(119,326)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2019	05/05/2020	4,023	11,849,271	2945.64		230,603		86,476		374,654			(144,127)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/07/2019	05/07/2020	13,409	38,671,693	2884.05		1,125,300		421,987		1,910,509			(703,312)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2019	05/08/2020	10,105	28,341,694	2807.81		594,653		222,995		1,042,154			(371,658)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2019	05/11/2020	5,778	16,224,362	2807.81		309,693		116,135		535,970			(193,558)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2019	05/12/2020	6,913	19,410,260	2807.81		397,581		149,093		678,230			(248,488)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2019	05/13/2020	1,761	9,936,704	25324.99		197,287		73,983		345,459			(123,304)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2019	05/14/2020	4,520	12,617,347	2791.44		228,560		85,710		465,231			(142,850)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/16/2019	05/15/2020	21,133	59,979,346	2802.38		1,695,253		635,720		3,178,127			(1,059,533)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/21/2019	05/21/2020	5,308	19,356,675	25877.33		369,856		138,696		661,568			(231,160)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2019	05/23/2020	13,423	37,883,675	2822.24		581,451		218,044		833,502			(363,407)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/28/2019	05/28/2020	3,727	10,444,402	2802.39		196,767		73,787		426,692			(122,979)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/30/2019	05/30/2020	12,429	34,663,335	2788.86		530,568		198,963		1,486,826			(331,605)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/04/2019	06/04/2020	23,481	65,801,447	2798.49		1,555,610		712,988		3,169,363			(842,622)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2019	06/05/2020	40,589	112,739,152	1696.216		2,921,735		1,339,129		5,769,793			(1,582,607)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2019	06/10/2020	202	5,258,711	26062.68		98,548		45,168		149,500			(53,380)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/13/2019	06/12/2020	5,429	22,287,866	2836.41		410,572		188,179		668,394			(222,393)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/18/2019	06/18/2020	20,382	59,101,377	2835.33		1,446,061		662,778		2,444,917			(783,283)				

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SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/24/2019	06/24/2020	21,689	63,344,408	2848.34		1,473,079		675,161		2,388,129			(797,918)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2019	06/26/2020	5,755	16,302,779	2832.7		284,482		130,388		506,244			(154,095)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/02/2019	07/02/2020	13,614	40,079,868	2859.89		979,084		530,337		1,492,893			(448,747)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2019	07/08/2020	11,749	34,965,913	2975.95		906,795		491,181		1,388,129			(415,614)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/12/2019	07/10/2020	28,953	86,208,644	3013.77		2,263,506		1,226,066		3,350,030			(1,037,440)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2019	07/11/2020	3,025	9,073,811	2999.91		159,637		86,470		249,563			(73,167)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/12/2019	07/13/2020	13,231	39,876,086	3013.77		1,063,155		575,876		1,542,668			(487,279)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/12/2019	07/14/2020	11,157	33,625,329	3013.77		861,005		466,378		1,220,866			(394,627)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/15/2019	07/15/2020	13,124	39,559,604	3014.3		1,014,140		549,326		1,447,709			(464,814)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/18/2019	07/17/2020	5,612	16,072,460	2863.95		285,787		154,801		399,070			(130,986)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2019	07/24/2020	4,040	11,633,041	2879.43		206,340		111,767		254,216			(94,572)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2019	07/27/2020	5,303	15,268,947	2879.43		294,540		159,542		365,175			(134,997)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2019	07/28/2020	5,661	16,301,024	2879.43		295,867		160,261		362,181			(135,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2019	07/31/2020	10,836	28,168,544	1716.025		531,968		288,149		796,973			(243,819)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020	14,800	42,102,635	2844.74		1,150,207		718,880		2,000,475			(431,328)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2019	08/06/2020	7,495	17,127,285	1687.824		310,807		194,254		657,084			(116,553)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2019	08/07/2020	42,388	131,007,710	26378.19		3,573,595		2,233,497		5,987,243			(1,340,098)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2019	08/08/2020	3,035	10,525,073	26378.19		206,031		128,769		379,566			(77,261)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/09/2019	08/10/2020	14,021	40,921,478	2918.65		1,057,928		661,205		1,660,809			(396,723)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/09/2019	08/11/2020	14,199	41,442,140	2918.65		944,726		590,454		1,414,718			(354,272)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2019	08/12/2020	6,750	20,659,332	25907.37		362,191		226,370		706,660			(135,822)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/13/2019	08/13/2020	3,112	14,161,930	26279.91		275,242		172,026		450,453			(103,216)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2019	08/14/2020	7,587	19,937,753	1687.07		394,453		246,533		837,268			(147,920)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2019	08/20/2020	9,856	22,301,853	1695.351		360,894		225,559		729,765			(135,335)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2019	08/21/2020	18,901	52,125,890	1700.468		1,300,696		812,935		2,191,218			(487,761)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2019	08/22/2020	10,710	31,305,814	2922.95		419,737		262,335		1,061,115			(157,401)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2019	08/26/2020	16,429	47,061,957	2829.78		1,074,189		671,368		1,843,221			(402,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2019	09/04/2020	7,891	18,923,192	1703.596		301,664		213,679		576,068			(87,985)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/05/2019	09/05/2020	8,643	25,721,382	2976		331,721		234,969		715,235			(96,752)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/10/2019	09/10/2020	9,829	29,284,848	2979.39		365,973		259,231		643,663			(106,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2019	09/11/2020	8,386	20,903,926	1717.842		348,082		246,558		541,302			(101,524)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2019	09/16/2020	12,062	36,162,426	2997.96		909,904		644,515		1,258,695			(265,389)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/17/2019	09/17/2020	12,227	36,749,779	3005.7		968,545		686,053		1,346,987			(282,492)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/19/2019	09/18/2020	10,089	30,336,417	3006.79		920,910		652,311		1,324,330			(268,599)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2019	09/25/2020	12,221	36,390,514	2977.62		1,146,403		812,036		1,703,211			(334,368)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2019	09/26/2020	9,614	28,626,608	2977.62		368,234		260,832		886,629			(107,402)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/01/2019	10/01/2020	15,372	44,856,658	2861.81		1,038,518		822,160		1,632,366			(216,358)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2019	10/02/2020	9,710	25,900,509	1698.843		407,282		322,432		833,715			(84,850)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/07/2019	10/07/2020	30,544	89,268,811	2855.69		1,592,106		1,260,417		2,882,846			(331,689)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020	12,174	35,219,259	2893.06		930,951		737,003		1,504,636			(193,948)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2019	10/09/2020	25,293	71,191,530	2856.8		1,666,579		1,319,375		2,827,953			(347,204)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2019	10/14/2020	3,387	10,045,109	2966.15		202,635		160,419		341,893			(42,216)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/15/2019	10/15/2020	15,844	46,883,790	2872.18		1,113,131		881,228		1,683,569			(231,902)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2019	10/16/2020	50,713	147,332,925	2986.2		4,016,812		3,179,976		6,034,862			(836,836)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2019	10/19/2020	13,152	39,275,557	2986.2		1,046,134		828,190		1,481,315			(217,945)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2019	10/20/2020	12,117	36,183,261	2986.2		937,647		742,304		1,324,282			(195,343)				

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S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/23/2019	10/23/2020	17,249	46,724,593	3004.52		1,227,250		971,573		1,764,944			(255,677)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2019	10/28/2020	17,158	51,163,272	2889		1,037,984		821,737		1,438,809			(216,247)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/30/2019	10/30/2020	25,187	81,327,170	3046.77		2,323,249		1,839,239		3,215,994			(484,010)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2019	11/06/2020	13,753	45,799,428	27681.24		1,337,403		1,170,227		1,724,529			(167,175)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2019	11/08/2020	147	4,062,345	27681.24		71,577		62,630		90,001			(8,947)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2019	11/09/2020	222	6,138,543	27681.24		118,826		103,973		133,860			(14,853)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2019	11/10/2020	202	5,604,096	27681.24		102,415		89,613		116,262			(12,802)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/11/2019	11/11/2020	16,962	51,560,898	2914.81		1,060,679		928,095		1,314,505			(132,585)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2019	11/13/2020	9,465	35,630,204	27781.96		958,184		838,411		1,163,319			(119,773)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2019	11/14/2020	2,870	10,202,676	27781.96		190,185		166,412		262,121			(23,773)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2019	11/18/2020	3,888	12,139,452	3122.03		233,708		204,494		318,500			(29,213)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/19/2019	11/19/2020	4,288	12,517,295	2919.46		191,033		167,154		258,484			(23,879)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2019	11/20/2020	13,999	51,198,116	27821.09		1,496,224		1,309,196		1,812,255			(187,028)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/25/2019	11/25/2020	24,046	73,233,123	1739.748		1,277,283		1,117,622		1,634,449			(159,660)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2019	12/04/2020	18,903	59,520,575	1745.743		1,282,769		1,229,321		1,494,195			(53,449)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/05/2019	12/05/2020	53	1,477,940	27677.79		24,592		23,567		29,474			(1,025)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2019	12/07/2020	6,147	16,383,129	1745.743		281,562		269,831		331,218			(11,732)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2019	12/08/2020	6,221	18,274,721	2937.82		302,989		290,365		364,394			(12,625)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2019	12/11/2020	5,291	22,070,928	27911.3		376,786		361,087		447,043			(15,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/16/2019	12/16/2020	7,487	20,182,745	1752.148		331,381		317,573		359,189			(13,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2020	9,322	22,234,031	1751.727		384,515		368,493		403,306			(16,021)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2019	12/18/2020	12,332	36,416,250	2960.33		595,289		570,485		645,735			(24,804)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2019	12/21/2020	4,939	14,619,682	2960.33		260,367		249,518		265,087			(10,849)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2019	12/22/2020	8,553	25,319,489	2960.33		416,435		399,083		423,919			(17,351)				

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SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2019	12/24/2020	15,767	50,073,899	2966.36		1,386,359		1,328,594		1,322,979			(57,765)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2019	12/28/2020	27,780	87,168,695	2966.36		2,139,482		2,050,337		2,049,104			(89,145)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2019	12/29/2020	17,778	55,849,938	2966.36		1,259,192		1,206,726		1,206,018			(52,466)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2019	12/31/2020	6,880	20,393,188	2964.14		342,971		328,680		344,051			(14,290)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2019	03/25/2021	846	1,423,979	1682.432		45,710		27,616		75,032			(18,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2019	04/01/2021	562	956,551	1702.637		30,897		19,954		41,545			(10,943)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2019	04/09/2021	460	782,644	1699.773		25,201		16,276		35,118			(8,925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2019	04/16/2021	1,269	2,161,577	1703.539		70,143		45,301		93,731			(24,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2019	05/13/2021	753	1,264,346	1678.306		41,091		28,250		70,341			(12,841)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2019	06/04/2021	556	942,388	1696.216		30,533		22,264		44,873			(8,269)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2019	07/30/2021	2,978	5,110,332	1716.025		168,641		129,994		206,602			(38,647)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2019	07/31/2021	38	113,747	2980.38		2,821		2,174		5,669			(646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2019	08/06/2021	2,056	3,470,908	1687.824		113,499		92,218		182,733			(21,281)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2019	08/12/2021	1,514	2,561,317	1692.02		84,523		68,675		130,228			(15,848)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2019	08/13/2021	519	874,924	1687.07		28,610		23,246		46,480			(5,364)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2019	08/14/2021	51	144,235	2840.6		4,515		3,668		13,074			(846)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2019	08/20/2021	2,245	3,808,720	1695.351		123,864		100,640		186,758			(23,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2019	09/03/2021	1,826	3,110,264	1703.596		101,706		86,874		143,739			(14,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2019	09/10/2021	792	1,361,031	1717.842		44,234		37,783		55,242			(6,451)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2019	10/01/2021	493	837,008	1698.843		27,496		24,632		40,830			(2,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2019	10/08/2021	964	1,638,068	1698.767		53,729		48,132		80,176			(5,597)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2019	10/15/2021	382	653,416	1711.954		21,301		19,082		28,494			(2,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/23/2019	10/22/2021	508	872,390	1718.878		28,614		25,634		35,801			(2,981)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/25/2019	11/24/2021	588	1,023,392	1739.748		33,561		31,469		35,023			(2,098)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2019	12/06/2021	287	500,392	1745.743		16,263		15,924		16,263			(339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/16/2019	12/16/2021	466	816,512	1752.148		26,455		25,904		25,060			(554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2021	929	1,626,957	1751.727		52,795		51,680		50,170			(1,100)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										2,801,137	819,108,992		412,546,021	XXX	1,357,133,233			(409,015,694)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,801,137	819,108,992		412,546,021	XXX	1,357,133,233			(409,015,694)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										2,801,137	819,108,992		412,546,021	XXX	1,357,133,233			(409,015,694)			XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0499999999. Total Purchased Options										2,801,137	819,108,992		412,546,021	XXX	1,357,133,233			(409,015,694)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	01/03/2020	551	1,350,000	2447.89		(14,445)		(1,204)					13,241				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	01/04/2020	434	1,100,000	2531.94		(35,310)		(2,943)		(58,348)			32,368				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	01/05/2020	419	1,060,000	2531.94		(24,910)		(2,076)		(11,115)			22,834				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	01/10/2020	712	1,850,000	2596.64		(72,150)		(6,013)		(99,773)			66,138				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	01/12/2020	636	1,650,000	2596.26		(56,265)		(4,689)		(42,744)			51,576				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	01/18/2020	487	1,300,000	2670.71		(47,970)		(3,998)		(53,852)			43,973				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	01/19/2020	318	850,000	2670.71		(44,285)		(3,690)		(69,459)			40,595				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	01/26/2020	441	1,175,000	2664.76		(38,305)		(8,208)		(45,588)			30,097				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/02/2019	01/02/2020	774	1,955,669	2694.81		(115,775)		(4,824)		(393,372)			110,951				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/04/2019	01/03/2020	1,781	4,471,101	2700.04		(256,658)		(10,694)		(884,136)			245,964				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/04/2019	01/06/2020	52	131,645	2531.94		(9,562)		(398)		(33,883)			9,164				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/07/2019	01/07/2020	239	610,474	2549.69		(39,169)		(1,632)		(130,668)			37,537				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/08/2019	01/08/2020	756	1,953,508	1650.597		(108,548)		(4,523)		(337,894)			104,026				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/09/2019	01/09/2020	760	1,853,464	1651.044		(96,714)		(4,030)		(298,093)			92,684				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/10/2019	01/10/2020	1,343	3,494,559	2596.64		(217,595)		(9,066)		(683,798)			208,529				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/11/2019	01/13/2020	220	572,267	2713.53		(27,500)		(1,146)		(79,195)			26,354				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/14/2019	01/14/2020	598	1,532,659	1650.758		(82,907)		(3,454)		(258,818)			79,452				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/15/2019	01/15/2020	666	1,691,965	1652.505		(100,939)		(4,206)		(322,662)			96,734				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/16/2019	01/16/2020	924	2,410,442	1652.455		(150,015)		(6,251)		(487,518)			143,765				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	EGL	01/16/2019	01/17/2020	1,647	4,067,394	98		(227,001)		(9,458)		(654,251)			217,543				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/18/2019	01/20/2020	4	10,456	2670.71		(276)		(12)		(973)			265				

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S&P 500 Index Option PTPT			Equity/Index	EGL	01/18/2019	01/21/2020	129	343,187	2670.71		(18,218)		(759)		(49,894)			17,459				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/22/2019	01/22/2020	1,002	2,340,762	1656.859		(117,518)		(4,897)		(341,640)			112,621				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/23/2019	01/23/2020	810	2,132,718	1656.959		(128,880)		(5,370)		(381,364)			123,510				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/25/2019	01/24/2020	2,300	6,121,098	2723.77		(339,484)		(14,145)		(973,256)			325,339				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/25/2019	01/27/2020	214	569,870	2664.76		(27,905)		(1,163)		(73,954)			26,743				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/28/2019	01/28/2020	532	1,333,914	1655.404		(68,945)		(2,873)		(196,917)			66,072				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/29/2019	01/29/2020	1,170	3,013,938	1658.097		(172,789)		(7,200)		(512,661)			165,590				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/30/2019	01/30/2020	1,055	2,832,237	2731.09		(150,409)		(6,267)		(416,429)			144,142				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/01/2019	01/31/2020	2,528	5,900,231	1665.863		(327,996)		(31,645)		(899,927)			296,351				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/01/2019	02/02/2020	14	36,595	2706.53		(1,006)		(126)		(1,735)			881				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/01/2019	02/03/2020	328	887,003	2706.53		(44,414)		(5,552)		(117,140)			38,863				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/04/2019	02/04/2020	535	1,458,640	2746.01		(66,732)		(8,342)		(167,991)			58,391				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/05/2019	02/05/2020	1,316	3,189,611	1670.046		(155,006)		(19,376)		(408,798)			135,630				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/06/2019	02/06/2020	784	2,077,907	1669.528		(114,352)		(14,294)		(308,882)			100,058				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/08/2019	02/07/2020	2,319	6,124,075	1669.035		(330,055)		(41,257)		(905,213)			288,798				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/08/2019	02/09/2020	5	12,744	2707.88		(342)		(43)		(1,001)			299				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/08/2019	02/10/2020	183	495,091	2707.88		(24,031)		(3,004)		(63,298)			21,027				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/11/2019	02/11/2020	575	1,557,180	2709.8		(89,814)		(11,227)		(253,775)			78,587				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/12/2019	02/12/2020	928	2,546,123	2763.41		(141,761)		(17,720)		(376,498)			124,041				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/13/2019	02/13/2020	790	2,105,635	1680.051		(111,116)		(13,889)		(286,905)			97,226				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/15/2019	02/14/2020	2,399	6,579,268	1684.191		(342,841)		(42,855)		(847,380)			299,986				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/15/2019	02/16/2020	10	28,829	2775.6		(683)		(85)		(1,850)			598				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/15/2019	02/18/2020	157	434,668	2775.6		(17,854)		(2,232)		(39,582)			15,623				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/19/2019	02/19/2020	912	2,501,682	1685.151		(129,920)		(16,240)		(317,365)			113,680				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/20/2019	02/20/2020	1,389	3,732,941	1685.986		(194,577)		(24,322)		(478,350)			170,255				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	EGL	02/20/2019	02/21/2020	2,528	5,945,213	98		(285,471)		(35,684)		(683,374)			249,787				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/22/2019	02/23/2020	11	30,845	2792.67		(750)		(94)		(902)			656				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/22/2019	02/24/2020	300	837,497	2783.97		(34,230)		(4,279)		(76,269)			29,951				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/25/2019	02/25/2020	705	1,909,233	1688.598		(100,952)		(12,619)		(247,767)			88,333				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/26/2019	02/26/2020	1,463	3,749,064	1686.742		(169,126)		(21,141)		(393,360)			147,985				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/27/2019	02/27/2020	778	2,170,589	2783.15		(112,701)		(14,088)		(274,268)			98,614				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/01/2019	02/28/2020	2,342	6,457,676	1687.333		(346,408)		(58,507)		(844,667)			287,901				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/01/2019	03/01/2020	3	7,509	2803.69		(210)		(44)		(392)			166				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/01/2019	03/02/2020	528	1,480,672	2803.69		(67,773)		(14,119)		(152,614)			53,653				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/01/2019	03/03/2020	319	894,771	2782.97		(47,682)		(9,934)		(113,071)			37,748				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/04/2019	03/04/2020	1,172	2,849,876	1685.224		(132,187)		(27,539)		(314,865)			104,648				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/05/2019	03/05/2020	592	1,651,034	2778.34		(84,421)		(17,588)		(204,208)			66,833				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	EGL	03/06/2019	03/06/2020	3,409	8,285,620	100		(414,269)		(86,306)		(1,030,602)			327,963				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/08/2019	03/09/2020	335	919,504	2763.78		(45,826)		(9,547)		(112,824)			36,279				

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S&P Digital			Equity/Index	EGL	03/08/2019	03/10/2020	295	808,222	2743.07		(35,793)		(7,457)		(84,445)			28,336				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/11/2019	03/11/2020	629	1,726,727	1682.361		(94,537)		(19,695)		(228,701)			74,842				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/12/2019	03/12/2020	840	2,280,000	1683.152		(109,992)		(22,915)		(256,952)			87,077				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	EGL	03/13/2019	03/13/2020	3,122	7,776,353	98		(388,850)		(81,010)		(894,605)			307,840				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/15/2019	03/16/2020	490	1,380,427	2786.74		(61,796)		(12,874)		(134,888)			48,921				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/15/2019	03/17/2020	245	691,273	2786.74		(32,070)		(6,681)		(71,123)			25,389				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/18/2019	03/18/2020	532	1,473,894	1690.28		(72,372)		(15,078)		(157,455)			57,295				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/19/2019	03/19/2020	1,349	3,794,649	1689.922		(212,993)		(44,374)		(487,078)			168,620				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/22/2019	03/20/2020	3,671	10,066,995	1681.723		(508,800)		(106,000)		(1,139,983)			402,800				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/22/2019	03/23/2020	474	1,327,005	2778.25		(58,868)		(12,264)		(128,736)			46,604				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/22/2019	03/24/2020	548	1,533,897	2778.25		(61,093)		(12,728)		(126,639)			48,366				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/25/2019	03/25/2020	981	2,425,112	1682.432		(132,459)		(27,596)		(313,604)			104,863				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/26/2019	03/26/2020	1,078	2,970,143	1688.292		(152,816)		(31,837)		(342,207)			120,980				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	EGL	03/27/2019	03/27/2020	4,328	10,830,937	98		(554,142)		(115,446)		(1,233,887)			438,695				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/29/2019	03/29/2020	12	34,276	2834.4		(833)		(174)		(1,204)			659				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/29/2019	03/30/2020	350	990,864	2834.4		(45,825)		(9,547)		(96,986)			36,278				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/29/2019	03/31/2020	420	1,190,778	2805.55		(54,705)		(11,397)		(113,797)			43,309				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/01/2019	04/01/2020	839	2,316,875	1702.637		(115,961)		(33,822)		(237,777)			82,139				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/02/2019	04/02/2020	1,318	3,692,228	1699.64		(198,129)		(57,788)		(415,197)			140,342				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/05/2019	04/03/2020	4,218	11,851,228	1705.326		(585,939)		(170,899)		(1,159,586)			415,040				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/05/2019	04/06/2020	405	1,169,610	2820.31		(59,712)		(17,416)		(117,251)			42,296				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/05/2019	04/07/2020	394	1,140,057	2892.74		(54,998)		(16,041)		(106,573)			38,957				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/08/2019	04/08/2020	822	2,365,059	1705.511		(117,201)		(34,184)		(227,224)			83,017				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/12/2019	04/09/2020	4,053	11,282,538	1705.241		(568,202)		(165,726)		(1,114,720)			402,476				
UST 2.625% 02/15/29 Total Return Options			Equity/Index	EGL	04/10/2019	04/10/2020	188	24,987	98		(312)		(91)		(282)			221				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/12/2019	04/13/2020	756	2,188,980	2821.61		(91,657)		(26,733)		(164,625)			64,924				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/12/2019	04/14/2020	155	451,831	2907.41		(17,825)		(5,199)		(31,628)			12,626				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/15/2019	04/15/2020	1,054	2,918,407	1704.836		(145,349)		(42,394)		(274,859)			102,956				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/16/2019	04/16/2020	959	2,649,938	1706.599		(141,493)		(41,269)		(272,072)			100,224				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/18/2019	04/17/2020	3,632	9,488,415	1704.791		(446,199)		(130,141)		(839,904)			316,058				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/18/2019	04/20/2020	647	1,875,910	2822.21		(89,424)		(26,082)		(167,034)			63,342				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/18/2019	04/21/2020	402	1,166,590	2822.21		(55,480)		(16,182)		(103,342)			39,299				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/22/2019	04/22/2020	867	2,355,694	1701.541		(114,212)		(33,312)		(213,833)			80,900				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/23/2019	04/23/2020	1,116	3,198,433	1705.641		(173,220)		(50,522)		(314,967)			122,697				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/26/2019	04/24/2020	4,659	11,994,576	1703.98		(557,513)		(162,608)		(988,712)			394,905				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/25/2019	04/25/2020	5	15,954	2926.17		(514)		(150)		(534)			364				

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SPXD5UN Index Option PTPT			Equity/Index	EGL	04/26/2019	04/27/2020	595	1,744,196	2822.63		(78,830)		(22,992)		(135,312)			55,838				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/26/2019	04/28/2020	417	1,226,604	2939.88		(56,017)		(16,338)		(96,317)			39,679				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/29/2019	04/29/2020	920	2,526,628	1703.993		(117,569)		(34,291)		(202,628)			83,278				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/30/2019	04/30/2020	857	2,483,778	1707.909		(129,290)		(37,710)		(222,265)			91,580				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/03/2019	05/01/2020	3,355	9,691,420	1706.501		(479,166)		(179,687)		(854,047)			299,479				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/03/2019	05/04/2020	629	1,852,771	2828.42		(88,573)		(33,215)		(151,070)			55,358				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/03/2019	05/05/2020	301	881,917	2828.42		(38,178)		(14,317)		(63,714)			23,861				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/06/2019	05/06/2020	427	1,169,040	1702.323		(56,941)		(21,353)		(99,019)			35,588				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/07/2019	05/07/2020	558	1,443,376	1690.731		(76,949)		(28,856)		(146,299)			48,093				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/10/2019	05/08/2020	3,805	10,391,675	1693.047		(533,345)		(200,004)		(1,036,119)			333,341				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/10/2019	05/11/2020	449	1,293,947	2881.4		(62,304)		(23,364)		(117,092)			38,940				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/10/2019	05/12/2020	407	1,171,664	2807.81		(53,049)		(19,893)		(97,813)			33,155				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/13/2019	05/13/2020	619	1,655,127	1678.306		(94,331)		(35,374)		(216,582)			58,957				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/14/2019	05/14/2020	811	2,169,917	1682.611		(120,467)		(45,175)		(267,116)			75,292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/17/2019	05/15/2020	3,332	9,048,337	1685.622		(473,187)		(177,445)		(992,825)			295,742				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/17/2019	05/18/2020	760	2,171,191	2797.03		(115,283)		(43,231)		(243,353)			72,052				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/17/2019	05/19/2020	316	903,832	2797.03		(40,491)		(15,184)		(81,191)			25,307				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/20/2019	05/20/2020	810	2,156,057	1683.695		(98,060)		(36,772)		(206,434)			61,287				

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SPXD5UN Index Option PTPT			Equity/Index	EGL	05/21/2019	05/21/2020	740	2,116,331	2805.23		(102,706)		(38,515)		(210,914)			64,191				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/24/2019	05/22/2020	4,392	12,158,563	2794.8		(629,864)		(236,199)		(1,390,190)			393,665				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/24/2019	05/26/2020	427	1,205,499	2794.8		(53,397)		(20,024)		(113,317)			33,373				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/24/2019	05/27/2020	217	612,830	2794.8		(21,450)		(8,044)		(41,417)			13,406				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/28/2019	05/28/2020	581	1,523,877	1674.156		(77,759)		(29,160)		(183,013)			48,599				
UST 2.375% 05/29/20 Total Return Options			Equity/Index	EGL	05/29/2019	05/29/2020	4,290	11,337,193	98		(598,716)		(224,518)		(1,461,649)			374,197				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/31/2019	06/01/2020	1,018	2,803,710	2765.79		(136,884)		(51,332)		(334,408)			85,553				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/31/2019	06/02/2020	412	1,132,962	2765.79		(51,231)		(19,212)		(121,438)			32,020				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/03/2019	06/03/2020	590	1,555,843	1672.443		(90,801)		(41,617)		(240,951)			49,184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/04/2019	06/04/2020	749	2,047,054	1684.125		(97,504)		(44,689)		(226,855)			52,815				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/07/2019	06/05/2020	3,645	10,091,247	1701.853		(494,606)		(226,694)		(1,086,691)			267,912				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/07/2019	06/08/2020	563	1,616,302	2828.72		(77,151)		(35,361)		(159,181)			41,790				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/07/2019	06/09/2020	263	753,343	2828.72		(24,609)		(11,279)		(43,703)			13,330				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/10/2019	06/10/2020	1,359	3,677,817	1702.31		(184,897)		(84,744)		(380,068)			100,153				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/11/2019	06/11/2020	778	2,087,572	1701.732		(101,120)		(46,347)		(202,190)			54,773				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/14/2019	06/12/2020	3,048	8,638,132	1704.256		(460,648)		(211,130)		(952,438)			249,518				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/14/2019	06/15/2020	450	1,299,814	2886.98		(66,245)		(30,362)		(134,686)			35,883				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/14/2019	06/16/2020	347	1,002,420	2886.98		(46,620)		(21,368)		(92,576)			25,253				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/17/2019	06/17/2020	756	2,044,968	1700.806		(85,329)		(39,109)		(164,419)			46,220				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/18/2019	06/18/2020	1,455	3,910,161	1704.393		(178,172)		(81,662)		(336,128)			96,510				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	EGL	06/19/2019	06/19/2020	3,866	10,023,260	98		(487,762)		(223,558)		(893,948)			264,204				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/21/2019	06/22/2020	611	1,795,109	2846.96		(82,812)		(37,956)		(146,532)			44,857				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/21/2019	06/23/2020	313	924,376	2950.46		(40,234)		(18,441)		(69,818)			21,794				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/24/2019	06/24/2020	714	2,082,026	1711.268		(101,565)		(46,551)		(183,707)			55,015				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/25/2019	06/25/2020	911	2,405,177	1706.534		(122,877)		(56,319)		(237,051)			66,559				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	EGL	06/26/2019	06/26/2020	3,865	9,637,111	100		(444,649)		(203,798)		(827,504)			240,852				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/28/2019	06/29/2020	671	1,967,154	2849.28		(92,178)		(42,248)		(165,577)			49,930				
S&P Digital			Equity/Index	EGL	06/28/2019	06/30/2020	319	937,925	2941.76		(42,319)		(19,396)		(75,364)			22,923				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/01/2019	07/01/2020	806	2,104,245	1715.916		(85,669)		(46,404)		(144,148)			39,265				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	EGL	07/03/2019	07/02/2020	3,807	9,221,508	98		(437,283)		(236,862)		(749,333)			200,421				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/05/2019	07/06/2020	640	1,900,799	2868.67		(83,070)		(44,996)		(136,772)			38,074				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/05/2019	07/07/2020	403	1,202,818	2868.67		(54,174)		(29,344)		(90,369)			24,830				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/08/2019	07/08/2020	393	1,168,180	2862.31		(54,757)		(29,660)		(94,891)			25,097				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/09/2019	07/09/2020	748	2,159,504	1715.156		(112,294)		(60,826)		(194,489)			51,468				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/12/2019	07/10/2020	2,179	6,360,500	2872.22		(292,499)		(158,437)		(474,603)			134,062				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/12/2019	07/13/2020	554	1,667,034	2872.22		(78,648)		(42,601)		(124,622)			36,047				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/12/2019	07/14/2020	285	859,439	3013.77		(36,626)		(19,839)		(57,087)			16,787				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/15/2019	07/15/2020	613	1,754,525	1723.444		(78,533)		(42,539)		(121,583)			35,994				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/16/2019	07/16/2020	768	2,094,376	1722.272		(94,648)		(51,268)		(151,326)			43,380				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	EGL	07/17/2019	07/17/2020	3,057	8,740,622	98		(427,466)		(231,544)		(712,832)			195,922				

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SPXD5UN Index Option PTPT			Equity/Index	EGL	07/19/2019	07/20/2020	448	1,328,984	2858.18		(61,625)		(33,380)		(103,730)			28,245				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/19/2019	07/21/2020	382	1,135,343	2858.18		(42,184)		(22,850)		(66,782)			19,334				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/22/2019	07/22/2020	388	1,113,627	1712.377		(49,170)		(26,634)		(80,605)			22,536				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/23/2019	07/23/2020	935	2,772,205	1722.026		(143,163)		(77,547)		(232,686)			65,616				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	EGL	07/24/2019	07/24/2020	3,537	10,003,000	100		(454,586)		(246,234)		(703,091)			208,352				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/26/2019	07/27/2020	584	1,761,142	2879.43		(86,975)		(47,111)		(134,215)			39,863				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/26/2019	07/28/2020	309	930,138	2879.43		(40,520)		(21,948)		(60,784)			18,572				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/29/2019	07/29/2020	617	1,757,856	1725.122		(75,226)		(40,747)		(113,718)			34,479				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/30/2019	07/30/2020	634	1,803,560	1726.584		(90,465)		(49,002)		(142,060)			41,463				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/02/2019	07/31/2020	4,466	12,292,598	2838.1		(613,709)		(366,568)		(1,078,438)			247,141				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/02/2019	08/03/2020	443	1,298,630	2838.1		(62,224)		(38,890)		(110,738)			23,334				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/02/2019	08/04/2020	399	1,169,864	2838.1		(54,435)		(34,022)		(95,534)			20,413				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/05/2019	08/05/2020	796	2,232,547	1679.671		(105,063)		(65,664)		(224,442)			39,398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/06/2019	08/06/2020	1,170	3,320,866	1687.824		(179,630)		(112,269)		(365,168)			67,361				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	EGL	08/07/2019	08/07/2020	2,899	7,252,959	98		(377,178)		(235,736)		(743,291)			141,442				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/09/2019	08/10/2020	480	1,396,950	2837.13		(61,174)		(38,234)		(114,181)			22,940				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/09/2019	08/11/2020	231	675,192	2918.65		(29,512)		(18,445)		(54,179)			11,067				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/12/2019	08/12/2020	322	762,053	1692.02		(33,565)		(20,978)		(66,713)			12,587				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/13/2019	08/13/2020	686	1,982,387	1699.281		(99,257)		(62,036)		(184,236)			37,221				
UST 2.375% 05/15/29 Total Return Options			Equity/Index	EGL	08/14/2019	08/14/2020	2,504	6,417,598	98		(319,948)		(199,967)		(648,272)			119,980				

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SPXD5UN Index Option PTPT			Equity/Index	EGL	08/16/2019	08/17/2020	495	1,422,077	2831.05		(63,024)		(39,390)		(123,136)			23,634				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/16/2019	08/18/2020	314	905,142	2831.05		(38,935)		(24,334)		(72,235)			14,601				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/19/2019	08/19/2020	346	959,136	1699.015		(45,447)		(28,404)		(83,775)			17,043				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/20/2019	08/20/2020	700	1,806,033	1695.351		(81,853)		(51,158)		(156,948)			30,695				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	EGL	08/21/2019	08/21/2020	3,315	8,316,368	98		(382,044)		(238,778)		(738,803)			143,267				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/23/2019	08/24/2020	484	1,376,758	2822.9		(79,090)		(49,432)		(168,240)			29,659				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/23/2019	08/25/2020	234	666,105	2847.11		(26,719)		(16,699)		(49,693)			10,020				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/26/2019	08/26/2020	687	1,692,593	1692.699		(70,698)		(44,186)		(136,276)			26,512				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/27/2019	08/27/2020	435	1,231,756	1692.112		(65,784)		(41,115)		(129,505)			24,669				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/30/2019	08/28/2020	2,526	6,974,053	1701.116		(351,057)		(219,411)		(652,169)			131,646				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/30/2019	08/31/2020	501	1,466,049	2844.59		(70,461)		(44,038)		(125,008)			26,423				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/30/2019	09/01/2020	478	1,396,371	2844.59		(65,060)		(40,662)		(114,213)			24,397				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/30/2019	09/02/2020	97	282,296	2844.59		(12,125)		(7,578)		(20,865)			4,547				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/03/2019	09/03/2020	533	1,226,437	1698.697		(50,761)		(35,956)		(92,153)			14,805				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/06/2019	09/04/2020	2,150	6,325,441	1711.644		(333,984)		(236,572)		(561,349)			97,412				
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/06/2019	09/08/2020	382	1,136,789	2863.57		(64,608)		(45,764)		(108,290)			18,844				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/09/2019	09/09/2020	300	869,104	1711.716		(33,065)		(23,421)		(52,273)			9,644				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/10/2019	09/10/2020	610	1,611,895	1713.663		(79,245)		(56,132)		(129,726)			23,113				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	EGL	09/11/2019	09/11/2020	2,342	6,176,844	98		(286,366)		(202,842)		(444,585)			83,523				

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

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SPXD5UN Index Option PTPT			Equity/Index	EGL	09/13/2019	09/14/2020	391	1,167,865	2876.32		(57,343)		(40,618)		(89,159)			16,725				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/13/2019	09/15/2020	206	619,207	3007.39		(26,768)		(18,961)		(39,896)			7,807				
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/16/2019	09/16/2020	299	893,792	2868.72		(40,769)		(28,878)		(63,341)			11,891				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/17/2019	09/17/2020	637	1,826,789	1716.425		(91,306)		(64,675)		(139,706)			26,631				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	EGL	09/18/2019	09/18/2020	2,821	7,274,046	98		(382,246)		(270,757)		(590,871)			111,488				
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/20/2019	09/21/2020	552	1,645,564	2869.17		(85,183)		(60,338)		(134,039)			24,845				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/20/2019	09/22/2020	409	1,223,553	2992.07		(64,485)		(45,677)		(101,021)			18,808				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/23/2019	09/23/2020	276	772,479	1713.966		(33,130)		(23,467)		(50,893)			9,663				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/24/2019	09/24/2020	741	2,111,141	1710.495		(113,811)		(80,616)		(188,162)			33,195				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	EGL	09/25/2019	09/25/2020	4,017	9,878,340	98		(448,647)		(317,792)		(721,920)			130,855				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/27/2019	09/27/2020	3	8,400	2961.79		(221)		(156)		(441)			64				
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/27/2019	09/28/2020	576	1,694,611	2871.55		(81,063)		(57,420)		(134,064)			23,643				
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/27/2019	09/29/2020	546	1,616,685	2871.55		(73,143)		(51,809)		(116,278)			21,333				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/30/2019	09/30/2020	726	1,668,785	1717.112		(56,906)		(40,308)		(86,144)			16,598				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/01/2019	10/01/2020	874	2,371,682	1707.946		(118,617)		(93,905)		(207,814)			24,712				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/04/2019	10/02/2020	2,747	7,668,024	2861.83		(413,185)		(327,104)		(764,270)			86,080				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/04/2019	10/04/2020	6	17,558	2952.01		(400)		(317)		(875)			83				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/04/2019	10/05/2020	559	1,514,825	1707.474		(67,971)		(53,810)		(112,629)			14,161				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/04/2019	10/06/2020	348	1,027,981	2952.01		(49,693)		(39,340)		(81,858)			10,353				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/07/2019	10/07/2020	263	769,399	2855.69		(34,321)		(27,171)		(59,206)			7,150				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/08/2019	10/08/2020	723	1,952,425	1693.963		(107,532)		(85,130)		(213,019)			22,403				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/11/2019	10/09/2020	2,655	7,342,788	1711.267		(365,490)		(289,346)		(642,104)			76,144				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/11/2019	10/12/2020	616	1,819,112	2869.74		(87,823)		(69,527)		(147,391)			18,296				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/11/2019	10/13/2020	389	1,152,711	2869.74		(58,835)		(46,578)		(98,531)			12,257				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/14/2019	10/14/2020	508	1,437,390	1708.957		(70,324)		(55,673)		(120,380)			14,651				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/15/2019	10/15/2020	532	1,502,966	1712.384		(71,823)		(56,860)		(118,891)			14,963				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/18/2019	10/16/2020	3,763	10,245,292	1716.984		(480,705)		(380,558)		(805,361)			100,147				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/18/2019	10/19/2020	517	1,532,504	2880.65		(76,992)		(60,952)		(130,638)			16,040				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/18/2019	10/20/2020	407	1,212,498	2880.65		(62,160)		(49,210)		(103,766)			12,950				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/21/2019	10/21/2020	287	818,583	1718.769		(35,843)		(28,376)		(55,987)			7,467				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/22/2019	10/22/2020	531	1,508,876	1717.657		(65,230)		(51,641)		(104,644)			13,590				
UST 1.625% 08/15/29 Total Return Options			Equity/Index	EGL	10/23/2019	10/23/2020	2,510	6,939,837	98		(304,977)		(241,440)		(480,214)			63,537				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/25/2019	10/26/2020	698	2,102,743	2885.61		(113,114)		(89,549)		(180,361)			23,565				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/25/2019	10/27/2020	417	1,259,144	3022.55		(65,805)		(52,095)		(103,342)			13,709				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/28/2019	10/28/2020	198	497,956	1720.818		(18,521)		(14,663)		(26,954)			3,859				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/29/2019	10/29/2020	567	1,509,329	3036.89		(67,821)		(53,692)		(101,729)			14,129				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/01/2019	10/30/2020	2,684	7,627,375	1728.277		(352,305)		(288,679)		(517,164)			63,626				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/01/2019	11/02/2020	525	1,566,176	3066.91		(82,736)		(72,394)		(119,907)			10,342				

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SPXD5UN Index Option PTPT			Equity/Index	EGL	11/01/2019	11/03/2020	506	1,538,891	2902.38		(61,591)		(53,892)		(85,424)			7,699				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/04/2019	11/04/2020	188	553,726	1730.734		(24,307)		(21,268)		(33,508)			3,038				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/05/2019	11/05/2020	399	1,156,527	1731.778		(49,513)		(43,324)		(67,331)			6,189				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/08/2019	11/06/2020	2,077	6,085,361	1735.737		(304,126)		(266,111)		(407,536)			38,016				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/08/2019	11/09/2020	547	1,588,425	1735.737		(76,670)		(67,086)		(99,203)			9,584				
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/08/2019	11/10/2020	408	1,255,683	2916.08		(57,342)		(50,174)		(73,832)			7,168				
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/11/2019	11/11/2020	326	1,004,721	2914.81		(36,403)		(31,852)		(46,287)			4,550				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/12/2019	11/12/2020	386	1,019,436	1734.836		(48,718)		(42,629)		(64,007)			6,090				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/15/2019	11/13/2020	2,206	6,583,522	1740.242		(307,951)		(269,457)		(390,876)			38,494				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/15/2019	11/16/2020	393	1,225,674	3120.46		(70,266)		(61,483)		(87,962)			8,783				
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/15/2019	11/17/2020	389	1,207,995	2924.81		(58,529)		(51,213)		(71,980)			7,316				
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/18/2019	11/18/2020	253	786,890	2922.46		(33,758)		(29,538)		(41,382)			4,220				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/19/2019	11/19/2020	515	1,401,587	1736.626		(60,192)		(52,668)		(74,638)			7,524				
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/22/2019	11/20/2020	2,637	7,637,959	2919.09		(352,058)		(308,051)		(444,443)			44,007				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/21/2019	11/21/2020	9	27,605	3103.54		(654)		(572)		(949)			82				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/22/2019	11/23/2020	484	1,302,947	1736.153		(56,913)		(49,799)		(70,889)			7,114				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/22/2019	11/24/2020	492	1,530,740	3110.29		(78,688)		(68,852)		(98,943)			9,836				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/26/2019	11/25/2020	610	1,790,849	1743.65		(77,988)		(68,240)		(92,548)			9,749				

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S&P 500 Index Option PTPT			Equity/Index	EGL	11/29/2019	11/27/2020	1,413	4,345,813	3140.98		(230,212)		(201,435)		(270,530)			28,776				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/29/2019	11/30/2020	910	2,564,263	1742.905		(116,580)		(102,008)		(138,067)			14,573				
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/29/2019	12/01/2020	747	2,341,336	2931.64		(106,051)		(92,794)		(124,674)			13,256				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/02/2019	12/02/2020	304	814,452	1736.243		(31,262)		(29,960)		(38,439)			1,303				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/03/2019	12/03/2020	520	1,556,897	1730.884		(81,370)		(77,980)		(105,453)			3,390				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/06/2019	12/04/2020	2,068	6,251,982	2937.82		(315,821)		(302,662)		(385,324)			13,159				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/06/2019	12/06/2020	3	10,963	3145.91		(261)		(250)		(345)			11				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/06/2019	12/07/2020	673	1,829,796	1745.743		(80,099)		(76,761)		(93,074)			3,337				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/06/2019	12/08/2020	348	1,090,265	2937.82		(53,386)		(51,162)		(62,665)			2,224				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/09/2019	12/09/2020	212	636,807	1744.504		(28,307)		(27,128)		(33,470)			1,179				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/10/2019	12/10/2020	346	961,216	1740.576		(47,060)		(45,099)		(56,712)			1,961				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/13/2019	12/11/2020	2,312	6,403,298	1748.551		(305,917)		(293,170)		(346,842)			12,747				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/13/2019	12/14/2020	515	1,459,320	1748.551		(64,643)		(61,949)		(72,678)			2,693				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/13/2019	12/15/2020	321	1,016,556	3168.8		(48,070)		(46,067)		(54,088)			2,003				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/16/2019	12/16/2020	394	927,854	1752.148		(31,764)		(30,441)		(33,260)			1,324				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/17/2019	12/17/2020	496	1,534,186	1751.727		(73,070)		(70,025)		(78,569)			3,045				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/20/2019	12/18/2020	2,854	8,070,939	1757.877		(351,855)		(337,194)		(362,352)			14,661				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/20/2019	12/21/2020	679	2,180,912	2960.33		(123,855)		(118,695)		(122,633)			5,161				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/20/2019	12/22/2020	635	2,038,188	2960.33		(96,051)		(92,049)		(95,119)			4,002				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/23/2019	12/23/2020	419	1,182,194	1758.114		(46,477)		(44,541)		(45,143)			1,937				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	EGL	12/26/2019	12/24/2020	2,384	6,470,429	98		(301,630)		(289,062)		(286,773)			12,568				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/27/2019	12/28/2020	965	3,076,069	2966.36		(150,166)		(143,909)		(142,566)			6,257				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/27/2019	12/29/2020	304	986,296	3240.02		(49,376)		(47,318)		(46,780)			2,057				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/30/2019	12/30/2020	669	1,882,638	1756.966		(77,038)		(73,828)		(75,189)			3,210				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/31/2019	12/31/2020	478	1,488,748	1758.862		(74,683)		(71,571)		(71,265)			3,112				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/20/2019	09/20/2021	137	235,627	1713.787		(7,493)		(6,400)		(7,957)			1,093				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	02/28/2020	180	500,000	2782.97		(14,193)		(7,097)		(18,125)			7,097				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/02/2020	180	500,000	2782.97		(14,330)		(7,165)		(18,237)			7,165				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/03/2020	144	400,000	2782.97		(10,708)		(5,354)		(13,725)			5,354				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/05/2020	180	500,000	2778.34		(15,196)		(9,498)		(19,160)			5,699				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/06/2020	686	1,900,000	2766.19		(59,158)		(36,974)		(74,391)			22,184				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/09/2020	425	1,175,000	2763.78		(40,590)		(25,369)		(50,505)			15,221				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/10/2020	398	1,100,000	2763.78		(33,618)		(21,012)		(42,361)			12,607				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/12/2020	252	700,000	2778.41		(20,244)		(12,652)		(25,603)			7,591				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/13/2020	923	2,570,000	2783.55		(66,640)		(41,650)		(85,084)			24,990				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/16/2020	161	450,000	2786.74		(12,030)		(7,519)		(15,339)			4,511				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/17/2020	520	1,450,000	2786.74		(41,652)		(26,032)		(52,678)			15,619				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/20/2020	179	500,000	2796.16		(12,224)		(7,640)		(15,684)			4,584				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/27/2020	921	2,575,000	2805.55		(64,578)		(40,361)		(82,357)			24,217				
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/30/2020	392	1,100,000	2805.55		(26,920)		(16,825)		(34,449)			10,095				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	JPM	11/19/2019	03/31/2020	303	850,000	2805.55		(19,384)		(12,115)		(25,007)			7,267				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM	04/18/2019	02/05/2021	587	980,000	1670.046		(38,413)		(23,571)		(56,971)			14,841				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM	04/18/2019	02/08/2021	336	560,000	1669.035		(22,171)		(13,605)		(32,883)			8,566				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM	04/18/2019	02/12/2021	471	790,000	1678.074		(28,829)		(17,686)		(42,735)			11,135				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM	04/18/2019	03/05/2021	446	750,000	1680.529		(28,277)		(17,820)		(39,945)			10,450				
0699999999. Subtotal - Written Options - Hedging Other - Other											(37,502,537)		(17,848,901)	XXX	(72,318,541)			19,653,636			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(37,502,537)		(17,848,901)	XXX	(72,318,541)			19,653,636			XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other											(37,502,537)		(17,848,901)	XXX	(72,318,541)			19,653,636			XXX	XXX
0989999999. Total Written Options											(37,502,537)		(17,848,901)	XXX	(72,318,541)			19,653,636			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										2,801,137	781,606,455		394,697,120	XXX	1,284,814,692			(389,362,058)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										2,801,137	781,606,455		394,697,120	XXX	1,284,814,692			(389,362,058)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 Index Option PTPT UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/02/2018	01/02/2019	01/02/2019	Expiration	1,319	22,096,662	2695.81	521,968		2,369						(21,749)	2,369			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/10/2018	01/11/2019	01/11/2019	Expiration	29,408	25,278,622	98	395,752		175,630						(16,490)	175,630			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/12/2018	01/12/2019	01/12/2019	Expiration	33	2,289,037	25803.19	36,070								(1,503)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/12/2018	01/13/2019	01/13/2019	Expiration	16	2,676,992	25803.19	45,155								(1,881)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/12/2018	01/14/2019	01/14/2019	Expiration	43	4,011,262	25803.19	72,621								(3,026)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/12/2018	01/15/2019	01/15/2019	Expiration	55	4,753,425	25803.19	88,250								(3,677)				
S&P 500 Index Option PTPT UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/24/2018	01/24/2019	01/24/2019	Expiration	1,589	24,482,781	2837.54	712,788								(29,700)				
			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/24/2018	01/25/2019	01/25/2019	Expiration	27,755	13,594,000	98	191,000		204,479						(7,958)	204,479			
S&P 500 Index Option PTPT UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/31/2018	01/31/2019	01/31/2019	Expiration	499	25,439,814	2823.81	695,682								(28,987)				
			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/07/2018	02/08/2019	02/08/2019	Expiration	16,204	13,221,000	98	194,000		292,328						(24,250)	292,328			
UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/14/2018	02/15/2019	02/15/2019	Expiration	26,969	13,481,000	98	200,000		289,947						(25,000)	289,947			
S&P 500 Index Option PTPT UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/20/2018	02/20/2019	02/20/2019	Expiration	425	22,173,466	2716.26	758,896		546,161						(94,862)	546,161			
			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/21/2018	02/22/2019	02/22/2019	Expiration	23,163	13,471,000	98	209,000		280,671						(26,125)	280,671			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Expiration	23	6,353,270	25029.2	138,538		106,171						(17,317)	106,171			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/02/2018	03/01/2019	03/01/2019	Expiration	24	7,547,711	24538.06	165,371		276,818						(34,452)	276,818			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/02/2018	03/02/2019	03/02/2019	Expiration	41	999,449	24538.06	24,287		18,212						(5,060)	18,212			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/02/2018	03/03/2019	03/03/2019	Expiration	32	2,310,808	24538.06	50,343		42,741						(10,488)	42,741			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/02/2018	03/04/2019	03/04/2019	Expiration	50	5,617,645	24538.06	110,830		160,265						(23,090)	160,265			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/07/2018	03/08/2019	03/08/2019	Expiration	31,296	16,366,000	98	244,000		329,068						(50,833)	329,068			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/14/2018	03/15/2019	03/15/2019	Expiration	30,184	18,013,484	98	257,801		348,154						(53,104)	348,154			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/21/2018	03/21/2019	03/21/2019	Expiration	27	5,420,295	24682.31	106,885		138,068						(22,268)	138,068			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/21/2018	03/22/2019	03/22/2019	Expiration	35,827	17,081,000	98	263,000		381,547						(54,792)	381,547			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/26/2018	03/26/2019	03/26/2019	Expiration	24	4,015,783	24202.6	82,639		125,952						(17,216)	125,952			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/28/2018	03/29/2019	03/29/2019	Expiration	26,602	16,759,000	98	261,000		365,562						(54,375)	365,562			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/11/2018	04/12/2019	04/12/2019	Expiration	42,133	18,811,000	98	273,000		366,701						(79,625)	366,701			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/18/2018	04/18/2019	04/18/2019	Expiration	47,888	27,709,178	98	449,695		653,387						(131,161)	653,387			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2018	04/20/2019	04/20/2019	Expiration	25	2,474,738	24462.94	45,101		67,797						(13,154)	67,797			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2018	04/21/2019	04/21/2019	Expiration	40	2,936,029	24462.94	55,776		85,111						(16,268)	85,111			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2018	04/22/2019	04/22/2019	Expiration	35	2,564,781	24462.94	53,140		82,177						(15,499)	82,177			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/24/2018	04/24/2019	04/24/2019	Expiration	25	5,054,680	24024.13	96,087		171,581						(28,025)	171,581			
S&P 500 Index Option PTPT UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/25/2018	04/25/2019	04/25/2019	Expiration	935	51,132,031	2639.4	1,306,940		2,176,015						(381,191)	2,176,015			
			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/25/2018	04/26/2019	04/26/2019	Expiration	33,510	18,638,000	98	277,000		384,878						(80,792)	384,878			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/30/2018	04/30/2019	04/30/2019	Expiration	220	32,273,636	2648.05	797,366		1,398,554						(232,565)	1,398,554			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/02/2018	05/02/2019	05/02/2019	Expiration	2,764	36,505,813	2635.67	1,058,801		1,816,888						(397,050)	1,816,888			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/07/2018	05/07/2019	05/07/2019	Expiration	956	27,648,231	2672.63	636,654		1,035,929						(238,745)	1,035,929			
S&P 500 Index Option PTPT UST 2.75% 02/15/2028 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/08/2018	05/08/2019	05/08/2019	Expiration	2,551	34,482,435	2671.92	984,463		1,480,908						(369,173)	1,480,908			
			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/09/2018	05/10/2019	05/10/2019	Expiration	43,041	26,143,502	98	397,149		619,349						(148,931)	619,349			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/14/2018	05/14/2019	05/14/2019	Expiration	1,397	32,335,558	2730.13	785,648		1,023,290						(294,618)	1,023,290			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2018	05/17/2019	05/17/2019	Expiration	17	7,162,234	24715.09	145,023		236,105						(54,384)	236,105			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2018	05/18/2019	05/18/2019	Expiration	38	1,797,455	24715.09	39,271		53,439						(14,726)	53,439			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2018	05/19/2019	05/19/2019	Expiration	35	2,166,167	24715.09	39,529		55,016						(14,823)	55,016			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2018	05/20/2019	05/20/2019	Expiration	39	4,539,530	24715.09	90,760		141,860						(34,035)	141,860			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/22/2018	05/22/2019	05/22/2019	Expiration	19	42,076,212	24834.41	1,150,507		1,456,610						(431,440)	1,456,610			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/23/2018	05/24/2019	05/24/2019	Expiration	33,898	18,749,000	98	273,000		386,615						(102,375)	386,615			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/29/2018	05/29/2019	05/29/2019	Expiration	20	24,531,355	24361.45	583,581		702,836						(218,843)	702,836			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/01/2018	05/31/2019	05/31/2019	Expiration	4,836	88,278,180	2734.62	2,413,021		604,155						(1,100,874)	604,155			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/01/2018	06/03/2019	06/03/2019	Expiration	1,210	34,138,869	2734.62	838,328		122,717						(384,233)	122,717			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/04/2018	06/04/2019	06/04/2019	Expiration	17	34,456,344	24813.69	841,783		700,282						(385,817)	700,282			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/06/2018	06/06/2019	06/06/2019	Expiration	2,570	34,171,380	2772.35	958,302		839,100						(439,222)	839,100			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/06/2018	06/07/2019	06/07/2019	Expiration	41,041	17,521,000	98	251,000		347,895						(115,042)	347,895			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/13/2018	06/14/2019	06/14/2019	Expiration	49,469	26,883,999	98	403,357		504,518						(184,872)	504,518			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/27/2018	06/27/2019	06/27/2019	Expiration	57	5,743,998	24117.59	112,915		198,470						(51,753)	198,470			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/27/2018	06/28/2019	06/28/2019	Expiration	43,765	53,771,083	98	1,274,975		1,937,092						(584,363)	1,937,092			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/11/2018	07/11/2019	07/11/2019	Expiration	14	33,985,401	24700.45	911,194		1,431,694						(493,564)	1,431,694			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/11/2018	07/12/2019	07/12/2019	Expiration	39,571	16,454,000	98	245,000		357,560						(132,708)	357,560			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2018	07/17/2019	07/17/2019	Expiration	269	9,542,685	2809.55	175,987								(95,326)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/18/2018	07/18/2019	07/18/2019	Expiration	305	8,761,208	2815.62	158,897								(86,069)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/18/2018	07/19/2019	07/19/2019	Expiration	44,643	19,491,000	98	276,000		385,600						(149,500)	385,600			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/25/2018	07/26/2019	07/26/2019	Expiration	33,408	18,629,000	98	276,000		432,450						(149,500)	432,450			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/31/2018	07/31/2019	07/31/2019	Expiration	2,284	39,804,614	2816.29	1,081,186		1,517,176						(585,643)	1,517,176			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/06/2018	08/06/2019	08/06/2019	Expiration	1,104	38,238,840	2850.4	883,213		308,037						(552,008)	308,037			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/08/2018 08/08/2018	08/09/2019	08/09/2019	Expiration	34,929	15,044,000	98	221,000		305,685						(138,125)	305,685			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/13/2018	08/13/2019	08/13/2019	Expiration	1,215	30,982,316	2821.93	775,866		1,002,856						(484,916)	1,002,856			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/15/2018	08/15/2019	08/15/2019	Expiration	49	5,854,424	25162.41	113,816		99,367						(71,135)	99,367			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/15/2018	08/16/2019	08/16/2019	Expiration	40,694	27,550,753	98	471,340		382,673						(294,587)	382,673			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2018	08/21/2019	08/21/2019	Expiration	17	5,232,650	25822.29	103,293		42,100						(64,558)	42,100			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/27/2018	08/27/2019	08/27/2019	Expiration	319	12,368,879	2896.74	244,874								(153,046)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/29/2018	08/30/2019	08/30/2019	Expiration	41,673	17,563,000	98	259,000		378,420						(161,875)	378,420			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/07/2018	09/06/2019	09/06/2019	Expiration	17	6,376,376	25916.54	130,981		199,052						(92,778)	199,052			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/07/2018	09/07/2019	09/07/2019	Expiration	19	1,996,589	25916.54	37,000								(26,208)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/07/2018	09/08/2019	09/08/2019	Expiration	50	1,967,437	25916.54	45,427								(32,178)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/07/2018	09/09/2019	09/09/2019	Expiration	20	6,036,259	25916.54	119,944		87,934						(84,960)	87,934			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/11/2018	09/11/2019	09/11/2019	Expiration	2,001	31,076,260	2887.89	888,139		1,007,386						(629,098)	1,007,386			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/12/2018	09/13/2019	09/13/2019	Expiration	34,990	17,541,000	98	255,000		358,098						(180,625)	358,098			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/18/2018	09/18/2019	09/18/2019	Expiration	20	51,277,048	26246.96	1,362,303		1,175,794						(964,964)	1,175,794			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/20/2018	09/20/2019	09/20/2019	Expiration	30	46,837,916	26656.98	1,198,006		863,449						(848,587)	863,449			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/26/2018	09/26/2019	09/26/2019	Expiration	2,518	31,971,931	2905.97	960,149		761,714						(680,105)	761,714			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/26/2018	09/27/2019	09/27/2019	Expiration	27,612	17,130,000	98	265,000		396,510						(187,708)	396,510			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/03/2018	10/04/2019	10/04/2019	Expiration	38,531	19,386,000	98	272,000		366,510						(215,333)	366,510			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019	10/08/2019	Expiration	1,164	30,216,515	2884.43	792,364		88,676						(627,288)	88,676			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/10/2018	10/11/2019	10/11/2019	Expiration	29,327	91,412,249	98	2,460,354		3,558,343						(1,947,780)	3,558,343			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/12/2018	10/14/2019	10/14/2019	Expiration	592	28,911,134	2767.13	698,142		1,099,788						(552,696)	1,099,788			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2018	10/18/2019	10/18/2019	Expiration	982	73,566,360	2767.78	2,065,666		3,101,269						(1,635,319)	3,101,269			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2018	10/21/2019	10/21/2019	Expiration	870	33,408,718	2767.78	802,925		1,289,099						(635,649)	1,289,099			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/24/2018	10/25/2019	10/25/2019	Expiration	38,939	17,080,000	98	253,000		356,530						(200,292)	356,530			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2018	11/01/2019	11/01/2019	Expiration	34,949	18,688,000	98	277,000		380,360						(219,292)	380,360			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/07/2018	11/08/2019	11/08/2019	Expiration	37,592	36,367,192	98	614,647		781,249						(537,816)	781,249			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2018	11/09/2019	11/09/2019	Expiration	21	3,251,710	25989.3	65,797								(57,572)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2018	11/10/2019	11/10/2019	Expiration	54	2,696,453	25989.3	49,612								(43,410)				

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Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2018	11/11/2019	11/11/2019	Expiration	60	4,838,500	25989.3	98,728		88,566						(86,387)	88,566			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/14/2018	11/15/2019	11/15/2019	Expiration	39,265	19,322,000	98	266,000		342,228						(232,750)	342,228			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/21/2018	11/21/2019	11/21/2019	Expiration	2,775	30,736,243	2649.93	1,049,488		2,137,671						(918,302)	2,137,671			
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/21/2018	11/22/2019	11/22/2019	Expiration	58,184	57,614,152	98	1,169,806		2,037,110						(1,023,580)	2,037,110			
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	11/29/2019	Expiration	29,949	13,655,000	98	207,000		293,160						(181,125)	293,160			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/07/2018	12/06/2019	12/06/2019	Expiration	4,177	80,072,800	2633.08	2,221,039		4,592,772						(2,128,495)	4,592,772			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/07/2018	12/09/2019	12/09/2019	Expiration	1,263	34,144,159	2633.08	866,270		1,752,570						(830,175)	1,752,570			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/12/2018	12/12/2019	12/12/2019	Expiration	2,743	33,358,952	2651.07	1,003,888		2,212,127						(962,059)	2,212,127			
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/26/2018	12/27/2019	12/27/2019	Expiration	45,745	112,127,814	98	2,885,812		7,427,416						(2,765,570)	7,427,416			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/28/2018	12/30/2019	12/30/2019	Expiration	2,015	46,696,974	2485.74	1,195,732		3,006,499						(1,145,910)	3,006,499			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/02/2018	01/02/2019	01/02/2019	Expiration	274	24,060,533	2695.81	485,277								(20,220)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2018	01/03/2019	01/03/2019	Expiration	427	33,734,094	2713.06	682,385								(28,433)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2018	01/04/2019	01/04/2019	Expiration	19	5,783,408	25295.87	115,510								(4,813)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2018	01/05/2019	01/05/2019	Expiration	21	2,848,793	25295.87	49,325								(2,055)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2018	01/06/2019	01/06/2019	Expiration	22	1,834,787	25295.87	30,449								(1,269)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2018	01/07/2019	01/07/2019	Expiration	25	4,263,851	25295.87	81,079								(3,378)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2018	01/08/2019	01/08/2019	Expiration	265	38,254,588	2747.71	757,749								(31,573)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2018	01/09/2019	01/09/2019	Expiration	17	31,044,112	25385.8	606,184								(25,258)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2018	01/10/2019	01/10/2019	Expiration	24	57,340,935	25369.13	1,230,609								(51,275)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2018	01/11/2019	01/11/2019	Expiration	227	40,013,511	2767.56	852,046		13,271						(35,440)	13,271			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2018	01/12/2019	01/12/2019	Expiration	479	52,799,246	2786.24	1,088,717								(45,363)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2018	01/13/2019	01/13/2019	Expiration	667	41,077,816	2786.24	831,921								(34,663)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2018	01/14/2019	01/14/2019	Expiration	1,496	40,372,474	2786.24	804,683								(33,528)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2018	01/15/2019	01/15/2019	Expiration	587	29,996,110	2786.24	596,394								(24,850)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2018	01/17/2019	01/17/2019	Expiration	582	39,244,649	2802.56	824,908								(34,371)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2018	01/18/2019	01/18/2019	Expiration	1,403	92,794,102	2810.3	2,280,157								(95,007)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2018	01/19/2019	01/19/2019	Expiration	391	14,009,632	2810.3	242,066								(10,086)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2018	01/20/2019	01/20/2019	Expiration	197	10,599,149	2810.3	196,451								(8,185)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2018	01/21/2019	01/21/2019	Expiration	212	8,858,755	2810.3	152,213								(6,342)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	181	40,527,999	2832.97	805,921								(33,580)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2017	01/25/2019	01/25/2019	Expiration	47	107,606	2298.37	2,120		8,851						(44)	8,851			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2018	01/31/2019	01/31/2019	Expiration	2,389	47,474,990	2823.81	967,511								(40,313)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2018	02/02/2019	02/02/2019	Expiration	685	40,237,922	2762.13	830,853								(103,857)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2018	02/03/2019	02/03/2019	Expiration	1,381	38,514,056	2762.13	773,306								(96,663)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2018	02/04/2019	02/04/2019	Expiration	1,117	40,929,149	2762.13	809,159								(101,145)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2018	02/05/2019	02/05/2019	Expiration	457	38,634,804	2648.94	717,738								(89,717)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Expiration	2,324	40,889,973	2681.66	818,839								(102,355)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2018	02/12/2019	02/12/2019	Expiration	401	41,013,359	2656	766,431								(95,804)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2018	02/13/2019	02/13/2019	Expiration	663	36,696,295	2662.94	696,604								(87,075)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2018	02/15/2019	02/15/2019	Expiration	186	27,646,015	2731.2	533,774								(66,722)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2018	02/16/2019	02/16/2019	Expiration	337	38,963,820	2732.22	788,213								(98,527)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2018	02/17/2019	02/17/2019	Expiration	2,389	40,505,470	2732.22	797,566								(99,696)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2018	02/18/2019	02/18/2019	Expiration	150	32,728,428	2732.22	649,342								(81,168)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2018	02/19/2019	02/19/2019	Expiration	270	33,478,611	2732.22	661,399								(82,675)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2018	02/20/2019	02/20/2019	Expiration	509	1,381,773	2716.26	21,694		34,544						(2,712)	34,544			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2018	02/21/2019	02/21/2019	Expiration	5,250	41,854,239	2701.33	836,243								(104,530)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2018	02/22/2019	02/22/2019	Expiration	980	38,642,920	2703.96	791,884								(98,986)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2018	02/26/2019	02/26/2019	Expiration	903	39,141,554	2779.6	781,315								(97,664)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2018	02/27/2019	02/27/2019	Expiration	588	39,688,175	2744.28	785,426								(98,178)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2018	03/02/2019	03/02/2019	Expiration	746	48,131,662	2691.25	983,774								(204,953)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/02/2018	03/03/2019	03/03/2019	Expiration	1,467	42,094,812	2691.25	844,096								(175,853)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/02/2018	03/04/2019	03/04/2019	Expiration	1,556	41,197,085	2691.25	801,488								(166,977)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/06/2018	03/06/2019	03/06/2019	Expiration	2,066	39,113,669	2728.12	762,805								(158,918)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/07/2018	03/07/2019	03/07/2019	Expiration	306	44,615,894	2726.8	845,166								(176,076)				
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/09/2018	03/08/2019	03/08/2019	Expiration	1,007	50,062,766	2786.57	919,449		28,605						(191,552)	28,605			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/09/2018	03/09/2019	03/09/2019	Expiration	2,056	38,123,542	2786.57	786,987								(163,956)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/09/2018	03/10/2019	03/10/2019	Expiration	781	50,412,557	2786.57	981,423								(204,463)				
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/09/2018	03/11/2019	03/11/2019	Expiration	424	46,488,054	2786.57	907,447								(189,051)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/13/2018	03/13/2019	03/13/2019	Expiration	402	39,150,907	2765.31	757,570								(157,827)				
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/14/2018	03/14/2019	03/14/2019	Expiration	447	1,229,704	2749.48	19,675		30,743						(4,099)	30,743			
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/16/2018	03/15/2019	03/15/2019	Expiration	961	2,643,511	2752.01	42,561		66,088						(8,867)	66,088			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/16/2018	03/16/2019	03/16/2019	Expiration	554	42,131,062	2752.01	852,768								(177,660)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/16/2018	03/17/2019	03/17/2019	Expiration	3,976	44,433,098	2752.01	879,324								(183,192)				
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/16/2018	03/18/2019	03/18/2019	Expiration	514	45,546,436	2752.01	886,405		35,382						(184,668)	35,382			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/19/2018	03/19/2019	03/19/2019	Expiration	166	35,061,506	2712.92	702,090								(146,269)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/21/2018	03/21/2019	03/21/2019	Expiration	4,308	42,081,889	2711.93	828,369								(172,577)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/23/2018	03/23/2019	03/23/2019	Expiration	923	41,714,783	2588.26	784,534								(163,445)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/23/2018	03/24/2019	03/24/2019	Expiration	4,345	49,865,184	2588.26	983,698								(204,937)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/23/2018	03/25/2019	03/25/2019	Expiration	1,737	40,887,288	2588.26	800,084								(166,684)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/29/2018	03/29/2019	03/29/2019	Expiration	3,033	37,928,033	2640.87	664,241								(138,383)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/29/2018	03/30/2019	03/30/2019	Expiration	1,928	33,490,231	2640.87	642,414								(133,836)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/29/2018	03/31/2019	03/31/2019	Expiration	3,168	49,614,339	2640.87	906,326								(188,818)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	03/29/2018	04/01/2019	04/01/2019	Expiration	1,114	46,789,470	2640.87	821,924								(171,234)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/03/2018	04/03/2019	04/03/2019	Expiration	921	34,848,958	2614.45	621,007								(181,127)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/04/2018	04/04/2019	04/04/2019	Expiration	5,430	44,466,088	2644.69	748,554								(218,328)				
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/05/2018	04/05/2019	04/05/2019	Expiration	734	41,186,506	2662.84	723,861		48,840						(211,126)	48,840			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/06/2018	04/06/2019	04/06/2019	Expiration	326	36,571,201	2604.47	680,631								(198,517)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/06/2018	04/07/2019	04/07/2019	Expiration	1,540	46,010,582	2604.47	834,526		2,512						(243,403)	2,512			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/06/2018	04/08/2019	04/08/2019	Expiration	2,059	42,665,803	2604.47	795,923		7,370						(232,144)	7,370			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/09/2018	04/09/2019	04/09/2019	Expiration	3,022	47,029,054	2613.16	861,378		110,250						(251,235)	110,250			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/12/2018	04/12/2019	04/12/2019	Expiration	2,185	45,353,712	2663.99	840,635		168,654						(245,185)	168,654			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/13/2018	04/13/2019	04/13/2019	Expiration	2,447	45,639,280	2656.3	888,369		280,705						(259,108)	280,705			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/13/2018	04/14/2019	04/14/2019	Expiration	1,776	43,790,118	2656.3	832,470		250,511						(242,804)	250,511			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/13/2018	04/15/2019	04/15/2019	Expiration	2,635	46,959,339	2656.3	890,849		246,912						(259,831)	246,912			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/16/2018	04/16/2019	04/16/2019	Expiration	1,410	38,968,951	2677.84	740,877		292,119						(216,089)	292,119			
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/17/2018	04/17/2019	04/17/2019	Expiration	1,144	3,095,393	2706.39	48,598		77,385						(14,174)	77,385			
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/18/2018	04/18/2019	04/18/2019	Expiration	369	38,869,784	2708.64	749,713		88,677						(218,666)	88,677			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/20/2018	04/20/2019	04/20/2019	Expiration	1,916	37,979,749	2670.14	752,651								(219,523)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/20/2018	04/21/2019	04/21/2019	Expiration	3,888	49,763,887	2670.14	971,981								(283,494)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/20/2018	04/22/2019	04/22/2019	Expiration	2,713	30,559,258	2670.14	604,942								(176,441)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/25/2018	04/25/2019	04/25/2019	Expiration	413	40,322,346	2639.4	760,947								(221,943)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/26/2018	04/26/2019	04/26/2019	Expiration	1,581	31,893,561	2666.94	606,962								(177,031)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	04/30/2018	04/30/2019	04/30/2019	Expiration	1,222	38,428,986	2648.05	731,151								(213,252)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/01/2018	05/01/2019	05/01/2019	Expiration	1,168	40,424,401	2654.8	774,740								(290,528)				
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/04/2018	05/03/2019	05/03/2019	Expiration	939	40,207,675	2663.42	758,139		62,548						(284,302)	62,548			
S&P Digital			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/04/2018	05/06/2019	05/06/2019	Expiration	519	1,381,783	2663.42	21,832		34,545						(8,187)	34,545			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/07/2018	05/07/2019	05/07/2019	Expiration	463	35,804,925	2672.63	680,756								(255,283)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/09/2018	05/09/2019	05/09/2019	Expiration	276	39,336,055	2697.79	753,886								(282,707)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/11/2018	05/11/2019	05/11/2019	Expiration	588	48,271,443	2727.72	993,434		56,432						(372,538)	56,432			
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/11/2018	05/12/2019	05/12/2019	Expiration	1,490	47,026,274	2727.72	964,479								(361,679)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/11/2018	05/13/2019	05/13/2019	Expiration	973	43,496,279	2727.72	879,578								(329,842)				
S&P 500 Indx Opt MOPTPT			Equity/Index	B0A B4TYDEB6GKMZ0031MB27	05/15/2018	05/15/2019	05/15/2019	Expiration	805	52,624,457	2711.45	998,133								(374,300)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2018	05/16/2019	05/16/2019	Expiration	364	39,986,822	2722.46	800,401		7,112						(300,150)	7,112			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2018	05/21/2019	05/21/2019	Expiration	302	824,685	2733.01	13,277		20,617						(4,979)	20,617			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2018	05/29/2019	05/29/2019	Expiration	493	1,327,227	2689.86	19,245		29,863						(7,217)	29,863			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2018	05/30/2019	05/30/2019	Expiration	563	1,556,611	1679.165	30,104								(11,289)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2018	06/01/2019	06/01/2019	Expiration	688	47,961,765	2734.62	966,395								(442,931)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2018	06/02/2019	06/02/2019	Expiration	1,280	50,241,820	2734.62	1,072,189								(491,420)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2018	06/03/2019	06/03/2019	Expiration	467	44,073,243	2734.62	909,511								(416,859)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2018	06/04/2019	06/04/2019	Expiration	495	43,014,033	2746.87	876,514								(401,735)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2018	06/07/2019	06/07/2019	Expiration	225	35,721,016	2770.37	731,093		11,237						(334,236)	11,237			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2018	06/08/2019	06/08/2019	Expiration	717	45,805,958	2779.03	997,390								(457,137)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2018	06/09/2019	06/09/2019	Expiration	1,054	46,319,391	2779.03	948,809								(434,871)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2018	06/10/2019	06/10/2019	Expiration	483	44,362,300	2779.03	912,654								(418,300)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2018	06/12/2019	06/12/2019	Expiration	509	48,263,531	2786.85	974,234								(446,524)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/19/2018	06/19/2019	06/19/2019	Expiration	540	1,492,921	2762.59	21,797		33,591						(9,990)	33,591			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2018	06/27/2019	06/27/2019	Expiration	408	1,101,568	2699.63	16,138		24,785						(7,397)	24,785			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2018	07/02/2019	07/02/2019	Expiration	823	2,244,252	2726.71	32,878		50,496						(17,809)	50,496			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2018	07/03/2019	07/03/2019	Expiration	173	27,762,171	2713.22	527,658								(285,815)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2018	07/06/2019	07/06/2019	Expiration	1,242	52,703,206	2759.82	1,013,201								(548,817)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2018	07/07/2019	07/07/2019	Expiration	363	47,770,863	2759.82	979,429								(530,524)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2018	07/08/2019	07/08/2019	Expiration	206	32,405,071	2759.82	632,360								(342,528)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2018	07/09/2019	07/09/2019	Expiration	1,006	42,964,567	2784.17	818,171								(443,176)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2018	07/11/2019	07/11/2019	Expiration	803	32,867,296	2774.02	625,719		5,876						(338,931)	5,876			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2018	07/12/2019	07/12/2019	Expiration	158	35,249,944	2798.29	716,829								(388,282)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2018	07/13/2019	07/13/2019	Expiration	151	38,883,179	2801.31	804,530								(435,787)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2018	07/14/2019	07/14/2019	Expiration	356	41,531,650	2801.31	822,904								(445,739)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2018	07/15/2019	07/15/2019	Expiration	262	38,093,027	2801.31	747,918								(405,122)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2018	07/19/2019	07/19/2019	Expiration	1,135	3,179,470	2801.83	47,056		71,538						(25,489)	71,538			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2018	07/22/2019	07/22/2019	Expiration	737	2,066,262	2801.83	30,581		46,491						(16,565)	46,491			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/23/2018	07/23/2019	07/23/2019	Expiration	384	1,077,707	2806.98	16,112		24,248						(8,727)	24,248			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2018	07/25/2019	07/25/2019	Expiration	456	1,299,075	2846.07	19,421		29,229						(10,520)	29,229			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2018	07/27/2019	07/27/2019	Expiration	1,350	39,067,341	2818.82	811,242								(439,423)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2018	07/28/2019	07/28/2019	Expiration	215	38,989,749	2818.82	813,964								(440,897)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2018	07/29/2019	07/29/2019	Expiration	197	42,579,001	2818.82	863,319								(467,631)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2018	08/03/2019	08/03/2019	Expiration	166	39,614,658	2840.35	805,692								(503,557)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2018	08/04/2019	08/04/2019	Expiration	296	41,379,169	2840.35	833,793								(521,121)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2018	08/05/2019	08/05/2019	Expiration	146	38,057,610	2840.35	711,687								(444,804)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Expiration	433	47,312,172	2839.96	934,466								(584,041)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2018	08/15/2019	08/15/2019	Expiration	558	38,369,279	2818.37	740,143								(462,589)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2018	08/21/2019	08/21/2019	Expiration	501	42,909,368	2862.96	813,794								(508,621)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2018	08/31/2019	08/31/2019	Expiration	270	40,629,298	2901.52	818,422								(511,514)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2018	09/01/2019	09/01/2019	Expiration	269	30,151,942	2901.52	582,869								(364,293)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2018	09/02/2019	09/02/2019	Expiration	272	28,862,442	2901.52	553,114								(345,696)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2018	09/03/2019	09/03/2019	Expiration	237	25,382,061	2901.52	490,797								(306,748)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2018	09/05/2019	09/05/2019	Expiration	97	31,077,813	2888.6	596,277								(422,363)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2018	09/11/2019	09/11/2019	Expiration	315	11,624,980	2887.89	221,973								(157,231)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2018	09/13/2019	09/13/2019	Expiration	334	969,785	2904.18	14,547		21,820						(10,304)	21,820			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2018	09/17/2019	09/17/2019	Expiration	260	37,618,515	2888.8	715,275								(506,653)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2018	09/18/2019	09/18/2019	Expiration	352	1,023,271	2904.31	15,503		23,024						(10,981)	23,024			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2018	09/19/2019	09/19/2019	Expiration	97	37,391,891	2907.95	715,995								(507,163)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2018	10/01/2019	10/01/2019	Expiration	388	14,044,709	2924.59	287,001								(227,209)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2018	10/03/2019	10/03/2019	Expiration	213	41,459,932	2925.51	784,191								(620,818)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2017	10/04/2019	10/04/2019	Expiration	52	132,439	2537.74	2,453		6,043						(971)	6,043			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2018	10/09/2019	10/09/2019	Expiration	227	42,916,038	2880.34	812,296								(643,067)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2018	10/12/2019	10/12/2019	Expiration	418	37,653,508	2767.13	673,794								(533,420)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2018	10/13/2019	10/13/2019	Expiration	195	38,184,480	2767.13	657,000								(520,125)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2018	10/14/2019	10/14/2019	Expiration	207	34,070,600	2767.13	566,850								(448,756)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2018	10/15/2019	10/15/2019	Expiration	135	32,275,591	2750.79	573,828								(454,280)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2018	10/16/2019	10/16/2019	Expiration	16	6,105,439	25798.42	125,270		116,758						(99,172)	116,758			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2018	10/19/2019	10/19/2019	Expiration	444	38,616,329	2767.78	688,351								(544,944)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2018	10/20/2019	10/20/2019	Expiration	132	39,679,898	2767.78	679,377								(537,840)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2018	10/21/2019	10/21/2019	Expiration	267	40,753,102	2767.78	700,109								(554,253)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2018	10/24/2019	10/24/2019	Expiration	90	43,957,741	2656.1	740,750		326,806						(586,427)	326,806			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2018	10/25/2019	10/25/2019	Expiration	166	36,480,009	2705.57	616,151								(487,786)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2018	10/26/2019	10/26/2019	Expiration	256	43,075,121	2658.69	722,457								(571,945)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2018	10/27/2019	10/27/2019	Expiration	672	37,927,193	2658.69	613,944								(486,039)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2018	10/28/2019	10/28/2019	Expiration	150	40,782,043	2658.69	644,130								(509,937)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2018	10/31/2019	10/31/2019	Expiration	294	10,930,361	2711.74	215,013		358,555						(170,218)	358,555			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2018	11/01/2019	11/01/2019	Expiration	76	4,440,665	25380.74	90,741		134,772						(79,399)	134,772			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2018	11/02/2019	11/02/2019	Expiration	816	35,507,570	2723.06	588,346								(514,803)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2018	11/03/2019	11/03/2019	Expiration	184	37,893,714	2723.06	598,685								(523,849)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2018	11/04/2019	11/04/2019	Expiration	307	38,942,300	2723.06	605,938								(530,196)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2018	11/08/2019	11/08/2019	Expiration	176	36,782,184	2806.83	627,461								(549,029)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2018	11/16/2019	11/16/2019	Expiration	252	39,395,286	2736.27	642,878		40,529						(562,518)	40,529			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2018	11/17/2019	11/17/2019	Expiration	265	36,519,853	2736.27	578,653		43,024						(506,321)	43,024			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2018	11/18/2019	11/18/2019	Expiration	496	40,613,537	2736.27	614,866		675						(538,008)	675			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2018	11/20/2019	11/20/2019	Expiration	193	42,366,451	2641.89	607,106		12,402						(531,218)	12,402			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	11/21/2019	Expiration	193	38,082,573	2649.93	562,515		30,535						(492,201)	30,535			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2018	11/22/2019	11/22/2019	Expiration	202	34,492,703	2649.93	528,101								(462,089)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2018	11/23/2019	11/23/2019	Expiration	630	32,620,891	2632.56	498,912								(436,548)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2018	11/24/2019	11/24/2019	Expiration	199	30,154,400	2632.56	436,568								(381,997)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2018	11/25/2019	11/25/2019	Expiration	942	33,994,591	2632.56	493,858								(432,126)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/27/2018	11/27/2019	11/27/2019	Expiration	163	23,907,475	2682.17	350,597								(306,772)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2018	11/28/2019	11/28/2019	Expiration	133	17,703,358	2743.79	264,280								(231,245)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2018	11/30/2019	11/30/2019	Expiration	161	42,247,839	2760.17	662,461								(579,653)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2018	12/01/2019	12/01/2019	Expiration	428	42,765,438	2760.17	619,245								(541,839)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2018	12/02/2019	12/02/2019	Expiration	151	43,109,693	2760.17	630,867								(552,009)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2018	12/03/2019	12/03/2019	Expiration	629	35,130,475	2790.37	537,685								(515,281)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2018	12/07/2019	12/07/2019	Expiration	227	38,054,327	2633.08	551,164		294,175						(528,199)	294,175			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2018	12/08/2019	12/08/2019	Expiration	289	46,317,034	2633.08	658,457		805,825						(631,022)	805,825			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2018	12/09/2019	12/09/2019	Expiration	315	38,757,995	2633.08	537,326		1,067,147						(514,937)	1,067,147			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2018	12/10/2019	12/10/2019	Expiration	306	38,954,013	2637.72	513,331		1,208,001						(491,942)	1,208,001			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2018	12/13/2019	12/13/2019	Expiration	198	38,308,515	2650.54	554,116		450,115						(531,027)	450,115			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2018	12/14/2019	12/14/2019	Expiration	162	42,460,353	2599.95	576,423		288,702						(552,405)	288,702			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2018	12/15/2019	12/15/2019	Expiration	211	42,859,317	2599.95	567,406		1,138,942						(543,764)	1,138,942			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2018	12/16/2019	12/16/2019	Expiration	221	42,239,691	2599.95	550,831		1,947,379						(527,880)	1,947,379			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/17/2018	12/17/2019	12/17/2019	Expiration	356	37,293,898	2545.94	457,795		2,290,380						(438,720)	2,290,380			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/26/2018	12/26/2019	12/26/2019	Expiration	183	20,765,553	2467.7	249,495		620,172						(239,099)	620,172			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2018	12/31/2019	12/31/2019	Expiration	202	47,649,885	2506.85	646,531		2,067,385						(619,592)	2,067,385			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/02/2018	01/02/2019	01/02/2019	Expiration	588	9,165,296	2691.12	171,339		78,119						(7,139)	78,119			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/03/2018	01/03/2019	01/03/2019	Expiration	368	8,566,236	2695.69	169,539								(7,064)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/04/2018	01/04/2019	01/04/2019	Expiration	1,004	22,024,122	2723.99	395,436		73,548						(16,476)	73,548			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/08/2018	01/08/2019	01/08/2019	Expiration	142	8,359,809	2720.47	164,150								(6,840)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/10/2018	01/10/2019	01/10/2019	Expiration	597	49,592,751	2748.23	1,112,490								(46,354)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/16/2018	01/16/2019	01/16/2019	Expiration	289	8,967,122	2729.56	173,672								(7,236)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/17/2018	01/17/2019	01/17/2019	Expiration	1,130	50,901,218	2747.26	1,096,196								(45,675)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/18/2018	01/18/2019	01/18/2019	Expiration	164	58,063,613	2798.03	1,305,706								(54,404)				
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/19/2018	01/19/2019	01/19/2019	Expiration	18	3,031,016	26071.72	49,172								(2,049)				
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/19/2018	01/20/2019	01/20/2019	Expiration	30	1,768,117	26071.72	28,936								(1,206)				
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/19/2018	01/21/2019	01/21/2019	Expiration	43	1,120,550	26071.72	16,696								(696)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/22/2018	01/22/2019	01/22/2019	Expiration	349	8,872,753	2832.97	154,796								(6,450)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/23/2018	01/23/2019	01/23/2019	Expiration	318	22,138,620	2763.48	414,838								(17,285)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/24/2018	01/24/2019	01/24/2019	Expiration	782	24,946,402	2775.92	507,399								(21,142)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/26/2018	01/25/2019	01/25/2019	Expiration	1,302	4,702,788	2872.87	74,304								(3,096)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/26/2018	01/26/2019	01/26/2019	Expiration	361	11,847,072	2872.87	215,309								(8,971)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/26/2018	01/27/2019	01/27/2019	Expiration	283	13,126,765	2872.87	239,451								(9,977)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/26/2018	01/28/2019	01/28/2019	Expiration	190	8,783,949	2872.87	156,388								(6,516)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/29/2018	01/29/2019	01/29/2019	Expiration	185	18,402,058	2789.92	359,431								(14,976)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	01/31/2018	01/31/2019	01/31/2019	Expiration	564	11,572,888	2823.81	209,363								(8,723)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/01/2018	02/01/2019	02/01/2019	Expiration	260	23,695,517	2759.77	470,029								(58,754)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/02/2018	02/02/2019	02/02/2019	Expiration	221	12,348,938	2762.13	245,331								(30,666)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/02/2018	02/03/2019	02/03/2019	Expiration	442	9,982,261	2762.13	184,368								(23,046)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/02/2018	02/04/2019	02/04/2019	Expiration	400	10,998,843	2762.13	212,170								(26,521)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/05/2018	02/05/2019	02/05/2019	Expiration	460	9,046,303	2648.94	181,490		256,541						(22,686)	256,541			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/06/2018	02/06/2019	02/06/2019	Expiration	382	12,301,175	2695.14	259,353		190,183						(32,419)	190,183			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/07/2018	02/07/2019	02/07/2019	Expiration	747	24,885,076	2691.28	513,689		245,646						(64,211)	245,646			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/08/2018	02/08/2019	02/08/2019	Expiration	435	78,094,483	2581	2,066,233		2,438,516						(258,279)	2,438,516			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/09/2018	02/09/2019	02/09/2019	Expiration	171	12,683,323	2619.55	289,425		457,431						(36,178)	457,431			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/09/2018	02/10/2019	02/10/2019	Expiration	429	11,998,611	2619.55	268,575		418,060						(33,572)	418,060			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/09/2018	02/11/2019	02/11/2019	Expiration	261	36,359,982	2619.55	980,076		1,161,357						(122,509)	1,161,357			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/12/2018	02/12/2019	02/12/2019	Expiration	301	9,885,698	2656	201,716		287,185						(25,214)	287,185			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/13/2018	02/13/2019	02/13/2019	Expiration	432	34,563,513	2689.67	938,721		745,242						(117,340)	745,242			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/14/2018	02/14/2019	02/14/2019	Expiration	346	933,598	2698.63	14,657		23,340						(1,832)	23,340			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/15/2018	02/15/2019	02/15/2019	Expiration	336	17,006,980	2731.2	342,736		279,139						(42,842)	279,139			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/16/2018	02/16/2019	02/16/2019	Expiration	349	15,913,425	2732.22	296,551		93,268						(37,069)	93,268			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/16/2018	02/17/2019	02/17/2019	Expiration	308	12,203,509	2732.22	231,712		75,249						(28,964)	75,249			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/16/2018	02/18/2019	02/18/2019	Expiration	395	9,025,293	2732.22	172,942		57,085						(21,618)	57,085			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/16/2018	02/19/2019	02/19/2019	Expiration	326	13,373,082	2732.22	255,152		82,362						(31,894)	82,362			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/20/2018	02/20/2019	02/20/2019	Expiration	332	7,864,884	2716.26	164,323		63,732						(20,540)	63,732			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/21/2018	02/21/2019	02/21/2019	Expiration	418	9,393,622	2701.33	169,071		105,566						(21,134)	105,566			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/22/2018	02/22/2019	02/22/2019	Expiration	421	20,431,784	2695.63	418,351		167,027						(52,294)	167,027			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/23/2018	02/23/2019	02/23/2019	Expiration	249	11,901,786	2747.3	241,765								(30,221)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/23/2018	02/24/2019	02/24/2019	Expiration	468	10,511,018	2747.3	217,787								(27,223)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/23/2018	02/25/2019	02/25/2019	Expiration	321	10,656,950	2747.3	208,819		22,081						(26,102)	22,081			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/26/2018	02/26/2019	02/26/2019	Expiration	572	5,372,908	2779.6	99,453		64,654						(12,432)	64,654			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/27/2018	02/27/2019	02/27/2019	Expiration	220	24,811,513	2701.35	481,650		78,254						(60,206)	78,254			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	02/28/2018	02/28/2019	02/28/2019	Expiration	1,576	23,984,182	2692.21	500,946		115,992						(62,618)	115,992			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/01/2018	03/01/2019	03/01/2019	Expiration	627	6,742,814	2677.67	120,002		170,676						(25,000)	170,676			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/02/2018	03/02/2019	03/02/2019	Expiration	317	11,454,068	2691.25	239,275		183,962						(49,849)	183,962			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/02/2018	03/03/2019	03/03/2019	Expiration	489	9,633,519	2691.25	226,634		152,232						(47,215)	152,232			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/02/2018	03/04/2019	03/04/2019	Expiration	371	9,064,531	2691.25	189,701		164,091						(39,521)	164,091			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/05/2018	03/05/2019	03/05/2019	Expiration	220	8,891,036	2720.94	185,195		74,222						(38,582)	74,222			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/06/2018	03/06/2019	03/06/2019	Expiration	752	13,257,392	2728.12	245,502		152,885						(51,146)	152,885			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/07/2018	03/07/2019	03/07/2019	Expiration	293	19,795,211	2697	417,149		76,968						(86,906)	76,968			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/09/2018	03/08/2019	03/08/2019	Expiration	2,011	65,950,650	2786.57	1,773,362								(369,450)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/09/2018	03/11/2019	03/11/2019	Expiration	1,900	29,431,369	2786.57	743,561								(154,908)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/12/2018	03/12/2019	03/12/2019	Expiration	62	6,632,032	25178.61	127,362		52,481						(26,534)	52,481			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/13/2018	03/13/2019	03/13/2019	Expiration	1,509	15,558,043	2711.15	309,439		67,399						(64,466)	67,399			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/16/2018	03/15/2019	03/15/2019	Expiration	3,893	67,303,471	2752.01	1,913,067		1,662,218						(398,556)	1,662,218			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/16/2018	03/16/2019	03/16/2019	Expiration	898	11,296,334	2752.01	234,246		20,613						(48,801)	20,613			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/16/2018	03/17/2019	03/17/2019	Expiration	364	10,838,507	2752.01	217,910		17,125						(45,398)	17,125			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/16/2018	03/18/2019	03/18/2019	Expiration	2,906	38,905,015	2752.01	1,000,326		823,702						(208,401)	823,702			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/19/2018	03/19/2019	03/19/2019	Expiration	1,074	32,345,326	2712.92	756,163		1,040,611						(157,534)	1,040,611			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/20/2018	03/20/2019	03/20/2019	Expiration	687	32,463,152	2716.94	912,390		1,019,594						(190,081)	1,019,594			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/21/2018	03/21/2019	03/21/2019	Expiration	466	10,475,810	2711.93	210,996		123,292						(43,957)	123,292			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/22/2018	03/22/2019	03/22/2019	Expiration	578	80,590,359	2643.69	2,319,374		3,462,156						(483,203)	3,462,156			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/23/2018	03/23/2019	03/23/2019	Expiration	553	9,474,180	2588.26	206,470		355,394						(43,015)	355,394			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/23/2018	03/24/2019	03/24/2019	Expiration	463	10,654,272	2588.26	236,928		414,100						(49,360)	414,100			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/23/2018	03/25/2019	03/25/2019	Expiration	760	33,056,061	2588.26	755,747		1,238,043						(157,447)	1,238,043			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/28/2018	03/28/2019	03/28/2019	Expiration	544	10,939,380	2605	223,227		347,691						(46,506)	347,691			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/02/2018	04/02/2019	04/02/2019	Expiration	998	6,819,588	2581.88	133,513		228,526						(38,941)	228,526			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/05/2018	04/05/2019	04/05/2019	Expiration	286	56,580,635	2662.84	1,699,016		2,561,007						(495,546)	2,561,007			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/06/2018	04/06/2019	04/06/2019	Expiration	431	8,666,312	2604.47	183,056		331,215						(53,391)	331,215			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/06/2018	04/07/2019	04/07/2019	Expiration	164	9,270,192	2604.47	196,898		351,695						(57,429)	351,695			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/06/2018	04/08/2019	04/08/2019	Expiration	298	13,121,299	2604.47	280,895		503,473						(81,928)	503,473			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/09/2018	04/09/2019	04/09/2019	Expiration	509	13,056,146	2613.16	248,713		431,148						(72,541)	431,148			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/12/2018	04/12/2019	04/12/2019	Expiration	42	4,898,288	24483.05	95,513		159,716						(27,858)	159,716			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/18/2018	04/18/2019	04/18/2019	Expiration	166	39,528,963	2708.64	1,071,137		1,505,093						(312,415)	1,505,093			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/19/2018	04/19/2019	04/19/2019	Expiration	393	10,423,019	2693.13	209,223		265,031						(61,023)	265,031			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/20/2018	04/20/2019	04/20/2019	Expiration	377	10,808,399	2670.14	218,801		324,165						(63,817)	324,165			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/20/2018	04/21/2019	04/21/2019	Expiration	658	11,007,567	2670.14	215,458		320,349						(62,842)	320,349			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/20/2018	04/22/2019	04/22/2019	Expiration	311	9,883,835	2670.14	198,704		263,170						(57,955)	263,170			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/23/2018	04/23/2019	04/23/2019	Expiration	307	42,424,375	2670.29	1,072,334		1,718,361						(312,764)	1,718,361			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/24/2018	04/24/2019	04/24/2019	Expiration	475	12,253,980	2634.56	221,777		357,871						(64,685)	357,871			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/26/2018	04/26/2019	04/26/2019	Expiration	291	14,501,272	2666.94	286,536		449,005						(83,573)	449,005			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/27/2018	04/27/2019	04/27/2019	Expiration	517	10,611,858	2669.91	216,563		314,681						(63,164)	314,681			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/27/2018	04/28/2019	04/28/2019	Expiration	221	10,136,311	2669.91	195,081		295,734						(56,899)	295,734			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/27/2018	04/29/2019	04/29/2019	Expiration	534	9,750,337	2669.91	201,492		285,722						(58,768)	285,722			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	04/30/2018	04/30/2019	04/30/2019	Expiration	288	10,560,479	2648.05	208,766		358,750						(60,890)	358,750			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/01/2018	05/01/2019	05/01/2019	Expiration	725	12,442,408	2654.8	243,429		426,151						(91,286)	426,151			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/02/2018	05/02/2019	05/02/2019	Expiration	380	11,467,644	2635.67	218,451		403,537						(81,919)	403,537			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/03/2018	05/03/2019	05/03/2019	Expiration	484	10,756,769	2629.73	199,862		373,937						(74,948)	373,937			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/08/2018	05/08/2019	05/08/2019	Expiration	482	16,080,943	2681.79	335,197		247,352						(125,699)	247,352			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/10/2018	05/10/2019	05/10/2019	Expiration	228	9,025,029	2723.07	167,425		173,461						(62,784)	173,461			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/14/2018	05/14/2019	05/14/2019	Expiration	49	15,922,246	24899.41	300,097		279,364						(112,536)	279,364			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/16/2018	05/16/2019	05/16/2019	Expiration	325	9,130,964	2722.46	181,631		215,758						(68,112)	215,758			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/17/2018	05/17/2019	05/17/2019	Expiration	397	12,393,002	2720.13	238,716		282,069						(89,519)	282,069			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/22/2018	05/22/2019	05/22/2019	Expiration	453	12,151,645	2724.44	221,855		187,088						(83,196)	187,088			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/23/2018	05/23/2019	05/23/2019	Expiration	591	11,310,866	2733.29	203,481		120,754						(76,305)	120,754			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/25/2018	05/24/2019	05/24/2019	Expiration	1,704	4,638,065	2721.33	67,252		104,356						(25,219)	104,356			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/25/2018	05/25/2019	05/25/2019	Expiration	208	7,483,775	2721.33	147,995		91,237						(55,498)	91,237			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/25/2018	05/26/2019	05/26/2019	Expiration	266	6,147,198	2721.33	123,330		99,410						(46,249)	99,410			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/25/2018	05/27/2019	05/27/2019	Expiration	408	13,884,865	2721.33	268,466		217,680						(100,675)	217,680			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/25/2018	05/28/2019	05/28/2019	Expiration	312	11,655,949	2721.33	223,037		179,378						(83,639)	179,378			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	05/30/2018	05/30/2019	05/30/2019	Expiration	422	7,640,784	2724.01	138,532		143,024						(51,950)	143,024			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/01/2018	05/31/2019	05/31/2019	Expiration	42	7,767,543	24635.21	155,465		56,701						(71,255)	56,701			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/01/2018	06/01/2019	06/01/2019	Expiration	27	1,989,298	24635.21	42,370		63,518						(19,419)	63,518			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/01/2018	06/02/2019	06/02/2019	Expiration	63	3,362,657	24635.21	61,243		96,469						(28,070)	96,469			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/01/2018	06/03/2019	06/03/2019	Expiration	21	3,855,329	24635.21	80,273		58,181						(36,792)	58,181			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/04/2018	06/04/2019	06/04/2019	Expiration	451	1,237,665	2746.87	17,946		27,847						(8,225)	27,847			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/06/2018	06/06/2019	06/06/2019	Expiration	8	5,683,876	25146.39	106,609		94,561						(48,863)	94,561			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/08/2018	06/07/2019	06/07/2019	Expiration	47	15,340,524	25316.53	299,947		235,198						(137,476)	235,198			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/08/2018	06/08/2019	06/08/2019	Expiration	24	13,298,955	25316.53	244,665		62,131						(112,138)	62,131			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/08/2018	06/09/2019	06/09/2019	Expiration	43	14,076,805	25316.53	276,454		51,256						(126,708)	51,256			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/08/2018	06/10/2019	06/10/2019	Expiration	59	18,574,983	25316.53	353,386		119,687						(161,969)	119,687			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/12/2018	06/12/2019	06/12/2019	Expiration	562	13,714,347	2786.85	272,283		43,939						(124,796)	43,939			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/15/2018	06/14/2019	06/14/2019	Expiration	43	115,312,864	25090.48	3,086,855		3,847,494						(1,414,809)	3,847,494			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/15/2018	06/15/2019	06/15/2019	Expiration	47	2,709,226	25090.48	51,040		34,294						(23,393)	34,294			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/15/2018	06/16/2019	06/16/2019	Expiration	47	2,721,536	25090.48	49,774		48,344						(22,813)	48,344			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/15/2018	06/17/2019	06/17/2019	Expiration	44	40,682,629	25090.48	997,947		1,318,524						(457,392)	1,318,524			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/18/2018	06/18/2019	06/18/2019	Expiration	316	10,870,623	2773.75	207,841		109,162						(95,261)	109,162			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/20/2018	06/20/2019	06/20/2019	Expiration	164	47,238,131	1678.615	1,264,971		1,576,252						(579,778)	1,576,252			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/22/2018	06/21/2019	06/21/2019	Expiration	3,702	85,304,477	2754.88	2,201,401		3,192,991						(1,008,976)	3,192,991			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/22/2018	06/22/2019	06/22/2019	Expiration	513	12,569,625	2754.88	268,637		113,371						(123,125)	113,371			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/22/2018	06/23/2019	06/23/2019	Expiration	401	11,869,773	2754.88	235,920		86,751						(108,130)	86,751			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/22/2018	06/24/2019	06/24/2019	Expiration	944	43,613,729	2754.88	1,047,028		1,345,326						(479,888)	1,345,326			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/25/2018	06/25/2019	06/25/2019	Expiration	40	15,506,802	24252.8	322,704		367,885						(147,906)	367,885			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/26/2018	06/26/2019	06/26/2019	Expiration	2,435	45,941,408	2723.06	1,183,593		1,612,533						(542,480)	1,612,533			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	06/27/2018	06/27/2019	06/27/2019	Expiration	386	11,707,323	2699.63	234,576		300,392						(107,514)	300,392			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/02/2018	07/02/2019	07/02/2019	Expiration	1,313	39,710,695	2726.71	1,007,587		1,567,545						(545,776)	1,567,545			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/03/2018	07/03/2019	07/03/2019	Expiration	178	7,548,666	2713.22	148,841		216,049						(80,622)	216,049			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/05/2018	07/05/2019	07/05/2019	Expiration	11	11,648,542	24356.74	231,098		333,631						(125,178)	333,631			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/09/2018	07/09/2019	07/09/2019	Expiration	557	39,029,945	2784.17	882,029		1,127,793						(477,766)	1,127,793			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/11/2018	07/11/2019	07/11/2019	Expiration	275	9,727,131	2774.02	179,325		82,849						(97,134)	82,849			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/12/2018	07/12/2019	07/12/2019	Expiration	271	12,170,696	2798.29	232,923		51,773						(126,166)	51,773			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/13/2018	07/13/2019	07/13/2019	Expiration	494	12,849,739	2801.31	254,380		13,432						(137,789)	13,432			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/13/2018	07/14/2019	07/14/2019	Expiration	293	14,066,228	2801.31	269,147								(145,788)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/13/2018	07/15/2019	07/15/2019	Expiration	266	10,127,039	2801.31	198,739		15,720						(107,650)	15,720			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/16/2018	07/16/2019	07/16/2019	Expiration	454	10,504,136	2798.43	203,389		79,796						(110,169)	79,796			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/17/2018	07/17/2019	07/17/2019	Expiration	551	2,942,619	1692.589	51,385		54,498						(27,834)	54,498			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/18/2018	07/18/2019	07/18/2019	Expiration	22	5,997,633	25199.29	116,310		175,878						(63,001)	175,878			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/20/2018	07/19/2019	07/19/2019	Expiration	16	14,553,566	25058.12	300,848		209,973						(162,959)	209,973			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/20/2018	07/20/2019	07/20/2019	Expiration	38	13,138,543	25058.12	246,310		45,972						(133,418)	45,972			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/20/2018	07/21/2019	07/21/2019	Expiration	33	15,201,455	25058.12	296,095		42,151						(160,385)	42,151			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/20/2018	07/22/2019	07/22/2019	Expiration	44	17,772,295	25058.12	358,185		141,348						(194,017)	141,348			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/23/2018	07/23/2019	07/23/2019	Expiration	204	8,393,019	2806.98	161,901								(87,696)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/24/2018	07/24/2019	07/24/2019	Expiration	349	9,237,434	2820.4	186,466								(101,002)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/26/2018	07/26/2019	07/26/2019	Expiration	437	1,240,674	2837.44	18,486		27,915						(10,013)	27,915			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/27/2018	07/27/2019	07/27/2019	Expiration	243	12,510,481	2818.82	257,789								(139,635)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/27/2018	07/28/2019	07/28/2019	Expiration	323	13,695,705	2818.82	258,725								(140,142)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/27/2018	07/29/2019	07/29/2019	Expiration	447	13,640,476	2818.82	276,679								(149,868)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/30/2018	07/30/2019	07/30/2019	Expiration	267	9,202,566	2802.6	179,226		25,978						(97,081)	25,978			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	07/31/2018	07/31/2019	07/31/2019	Expiration	305	12,830,541	2772.59	305,171		73,186						(165,301)	73,186			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/01/2018	08/01/2019	08/01/2019	Expiration	355	9,470,874	2813.36	191,172		12,081						(119,483)	12,081			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/03/2018	08/02/2019	08/02/2019	Expiration	1,489	4,229,876	2840.35	63,448		95,172						(39,655)	95,172			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/03/2018	08/05/2019	08/05/2019	Expiration	504	1,431,305	2840.35	21,470		32,204						(13,418)	32,204			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/07/2018	08/07/2019	08/07/2019	Expiration	377	16,365,836	2777.7	359,801		29,339						(224,875)	29,339			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/09/2018	08/09/2019	08/09/2019	Expiration	473	49,650,078	2853.58	1,252,104		882,157						(780,900)	882,157			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/13/2018	08/13/2019	08/13/2019	Expiration	180	20,621,489	2760.31	453,385		35,590						(283,365)	35,590			

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S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/15/2018	08/15/2019	08/15/2019	Expiration	1,514	43,198,784	2818.37	1,064,142		325,214						(665,089)	325,214			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/17/2018	08/16/2019	08/16/2019	Expiration	1,340	83,771,108	2850.13	2,110,643		1,167,333						(1,319,152)	1,167,333			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/17/2018	08/17/2019	08/17/2019	Expiration	375	13,385,024	2850.13	284,561								(177,851)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/17/2018	08/18/2019	08/18/2019	Expiration	470	14,859,836	2850.13	295,529								(184,706)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/17/2018	08/19/2019	08/19/2019	Expiration	372	41,800,786	2850.13	965,559		803,996						(603,474)	803,996			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/20/2018	08/20/2019	08/20/2019	Expiration	229	9,379,471	2857.05	180,428								(112,768)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/22/2018	08/22/2019	08/22/2019	Expiration	325	11,023,565	2861.82	209,920								(131,200)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/24/2018	08/23/2019	08/23/2019	Expiration	1,040	16,293,019	2874.69	354,157		14,726						(220,195)	14,726			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/24/2018	08/24/2019	08/24/2019	Expiration	331	10,663,032	2874.69	214,201								(133,876)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/24/2018	08/25/2019	08/25/2019	Expiration	468	15,024,538	2874.69	302,747								(189,217)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/24/2018	08/26/2019	08/26/2019	Expiration	538	15,971,990	2874.69	321,822		34,792						(201,139)	34,792			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/29/2018	08/29/2019	08/29/2019	Expiration	653	33,847,805	2810.43	736,684		23,106						(460,428)	23,106			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/31/2018	08/30/2019	08/30/2019	Expiration	1,498	99,779,649	2901.52	2,572,582		938,726						(1,607,864)	938,726			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/31/2018	08/31/2019	08/31/2019	Expiration	372	10,429,748	2901.52	215,358								(134,599)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/31/2018	09/01/2019	09/01/2019	Expiration	240	10,852,789	2901.52	216,329								(135,205)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/31/2018	09/02/2019	09/02/2019	Expiration	239	10,195,831	2901.52	208,657								(130,411)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	08/31/2018	09/03/2019	09/03/2019	Expiration	411	32,903,807	2901.52	770,429		64,024						(481,518)	64,024			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/04/2018	09/04/2019	09/04/2019	Expiration	33	12,965,984	25952.48	244,473		20,580						(173,169)	20,580			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/06/2018	09/06/2019	09/06/2019	Expiration	447	8,981,312	1729.497	176,444								(124,981)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/07/2018	09/07/2019	09/07/2019	Expiration	372	12,521,366	2871.68	265,418								(188,004)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/07/2018	09/08/2019	09/08/2019	Expiration	263	13,638,661	2871.68	281,292								(199,249)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	450	14,708,489	2871.68	293,672								(208,018)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/10/2018	09/10/2019	09/10/2019	Expiration	1,122	37,614,910	2877.13	944,554		850,464						(669,059)	850,464			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/11/2018	09/11/2019	09/11/2019	Expiration	53	6,986,023	25971.06	128,075		120,745						(90,720)	120,745			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/12/2018	09/12/2019	09/12/2019	Expiration	20	31,248,252	25998.92	811,286		941,988						(574,661)	941,988			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/14/2018	09/13/2019	09/13/2019	Expiration	857	14,114,940	2904.98	268,035		56,046						(189,858)	56,046			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/14/2018	09/14/2019	09/14/2019	Expiration	408	14,085,908	2904.98	287,687								(203,778)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/14/2018	09/15/2019	09/15/2019	Expiration	352	16,701,085	2904.98	321,181								(227,503)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/14/2018	09/16/2019	09/16/2019	Expiration	606	13,992,628	2904.98	278,285		39,624						(197,119)	39,624			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/17/2018	09/17/2019	09/17/2019	Expiration	441	13,206,429	1738.62	247,227		20,230						(175,119)	20,230			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/19/2018	09/19/2019	09/19/2019	Expiration	18	17,565,427	26405.76	343,907		52,994						(243,600)	52,994			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/20/2018	09/20/2019	09/20/2019	Expiration	268	1,746,496	1749.165	30,235		28,761						(21,417)	28,761			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/24/2018	09/24/2019	09/24/2019	Expiration	21	19,772,573	26562.05	398,002		47,955						(281,918)	47,955			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/25/2018	09/25/2019	09/25/2019	Expiration	467	13,161,973	2915.56	264,906		30,629						(187,642)	30,629			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/26/2018	09/26/2019	09/26/2019	Expiration	17	16,409,555	26385.28	321,397		59,673						(227,656)	59,673			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/27/2018	09/27/2019	09/27/2019	Expiration	494	14,934,805	2914	312,008								(221,006)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/28/2018	09/28/2019	09/28/2019	Expiration	368	14,401,545	2913.98	298,976								(211,774)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/28/2018	09/29/2019	09/29/2019	Expiration	444	15,661,450	2913.98	310,579								(219,993)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	09/28/2018	09/30/2019	09/30/2019	Expiration	365	14,908,348	2913.98	310,197								(219,723)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/03/2018	10/03/2019	10/03/2019	Expiration	13	20,598,711	26828.39	405,346								(320,899)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/04/2018	10/04/2019	10/04/2019	Expiration	26	22,061,107	26627.48	455,222								(360,384)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/05/2018	10/05/2019	10/05/2019	Expiration	335	14,596,611	2885.57	317,399								(251,274)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/05/2018	10/06/2019	10/06/2019	Expiration	404	14,543,120	2885.57	302,408								(239,407)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/05/2018	10/07/2019	10/07/2019	Expiration	337	16,715,595	2885.57	357,190								(282,775)				
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/08/2018	10/08/2019	10/08/2019	Expiration	338	12,186,484	2884.43	246,819		21,908						(195,398)	21,908			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/10/2018	10/10/2019	10/10/2019	Expiration	265	10,157,855	2785.68	217,159		144,500						(171,918)	144,500			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/11/2018	10/11/2019	10/11/2019	Expiration	308	16,007,044	2728.37	352,639		565,379						(279,173)	565,379			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/15/2018	10/15/2019	10/15/2019	Expiration	38	13,502,603	25250.55	267,818		344,272						(212,022)	344,272			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/16/2018	10/16/2019	10/16/2019	Expiration	3,015	43,850,468	2809.92	1,303,167		1,460,281						(1,031,674)	1,460,281			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/17/2018	10/17/2019	10/17/2019	Expiration	32	17,262,812	25706.68	352,181		249,695						(278,810)	249,695			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/18/2018	10/18/2019	10/18/2019	Expiration	334	15,122,025	2768.78	325,192		375,137						(257,444)	375,137			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/19/2018	10/19/2019	10/19/2019	Expiration	456	13,775,360	2767.78	315,574		349,203						(249,829)	349,203			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/19/2018	10/20/2019	10/20/2019	Expiration	346	13,382,624	2767.78	288,897		281,855						(228,710)	281,855			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/19/2018	10/21/2019	10/21/2019	Expiration	358	14,845,709	2767.78	301,946		326,964						(239,040)	326,964			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/22/2018	10/22/2019	10/22/2019	Expiration	314	10,151,448	2755.88	210,461		252,789						(166,615)	252,789			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/23/2018	10/23/2019	10/23/2019	Expiration	267	11,156,297	2740.69	237,882		278,507						(188,324)	278,507			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/24/2018	10/24/2019	10/24/2019	Expiration	2,385	32,311,317	2656.1	1,015,803		1,774,470						(804,178)	1,774,470			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/26/2018	10/25/2019	10/25/2019	Expiration	15	103,907,179	24688.31	2,903,038		5,132,206						(2,298,238)	5,132,206			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/26/2018	10/26/2019	10/26/2019	Expiration	23	16,074,740	24688.31	330,747		591,727						(261,841)	591,727			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/26/2018	10/27/2019	10/27/2019	Expiration	51	17,257,684	24688.31	372,314		673,399						(294,748)	673,399			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/26/2018	10/28/2019	10/28/2019	Expiration	112	47,916,855	24688.31	1,061,999		1,908,253						(840,749)	1,908,253			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/29/2018	10/29/2019	10/29/2019	Expiration	1,699	40,241,302	2641.25	1,045,603		1,906,522						(827,769)	1,906,522			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	10/30/2018	10/30/2019	10/30/2019	Expiration	379	11,614,012	2682.63	235,322		399,728						(186,297)	399,728			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/01/2018	11/01/2019	11/01/2019	Expiration	361	12,449,264	2740.37	249,075		412,366						(217,941)	412,366			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/02/2018	11/02/2019	11/02/2019	Expiration	500	15,821,134	2723.06	338,473		556,587						(296,164)	556,587			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/02/2018	11/03/2019	11/03/2019	Expiration	344	13,428,317	2723.06	277,654		477,105						(242,947)	477,105			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/02/2018	11/04/2019	11/04/2019	Expiration	430	11,142,143	2723.06	231,161		375,754						(202,266)	375,754			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/05/2018	11/05/2019	11/05/2019	Expiration	309	10,457,677	2738.31	208,540		341,016						(182,473)	341,016			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/06/2018	11/06/2019	11/06/2019	Expiration	296	10,155,490	2755.45	196,920		290,384						(172,305)	290,384			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/07/2018	11/07/2019	11/07/2019	Expiration	207	7,750,243	2813.89	150,895		77,581						(132,033)	77,581			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/09/2018	11/09/2019	11/09/2019	Expiration	368	13,383,458	2781.01	293,742		318,130						(257,025)	318,130			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/09/2018	11/10/2019	11/10/2019	Expiration	449	14,746,834	2781.01	297,159		359,170						(260,014)	359,170			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/09/2018	11/11/2019	11/11/2019	Expiration	284	10,344,966	2781.01	198,253		276,050						(173,472)	276,050			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/12/2018	11/12/2019	11/12/2019	Expiration	360	10,542,184	2726.22	221,214		383,933						(193,562)	383,933			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/13/2018	11/13/2019	11/13/2019	Expiration	329	10,514,248	2722.18	201,650		342,115						(176,444)	342,115			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/14/2018	11/14/2019	11/14/2019	Expiration	294	10,716,972	2701.58	218,904		380,662						(191,541)	380,662			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/15/2018	11/15/2019	11/15/2019	Expiration	389	12,126,919	2730.2	233,268		399,668						(204,110)	399,668			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/19/2018	11/19/2019	11/19/2019	Expiration	280	12,025,344	2690.73	237,279		421,966						(207,619)	421,966			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/20/2018	11/20/2019	11/20/2019	Expiration	406	11,622,684	2641.89	237,179		441,039						(207,531)	441,039			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/21/2018	11/21/2019	11/21/2019	Expiration	282	10,147,343	2649.93	204,528		387,971						(178,962)	387,971			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/21/2018	11/22/2019	11/22/2019	Expiration	368	10,264,793	2649.93	216,585		400,313						(189,512)	400,313			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/26/2018	11/26/2019	11/26/2019	Expiration	300	23,667,904	2673.45	622,117		1,252,745						(544,352)	1,252,745			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/28/2018	11/27/2019	11/27/2019	Expiration	21	2,247,683	25366.43	57,515		105,990						(50,326)	105,990			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/28/2018	11/28/2019	11/28/2019	Expiration	27	3,180,620	25366.43	57,391		83,973						(50,217)	83,973			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/29/2018	11/29/2019	11/29/2019	Expiration	371	42,845,517	2737.76	1,114,193		2,061,339						(974,919)	2,061,339			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/30/2018	11/30/2019	11/30/2019	Expiration	321	14,540,238	2760.17	294,431		523,571						(257,627)	523,571			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/30/2018	12/01/2019	12/01/2019	Expiration	401	14,055,652	2760.17	279,015		475,626						(244,138)	475,626			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	11/30/2018	12/02/2019	12/02/2019	Expiration	302	12,190,009	2760.17	236,704		399,095						(207,116)	399,095			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/03/2018	12/03/2019	12/03/2019	Expiration	441	12,359,106	2790.37	233,866		322,743						(224,122)	322,743			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/04/2018	12/04/2019	12/04/2019	Expiration	297	9,635,549	2700.06	183,488		332,294						(175,842)	332,294			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/04/2018	12/05/2019	12/05/2019	Expiration	273	7,920,237	2700.06	149,507		266,847						(143,277)	266,847			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/07/2018	12/06/2019	12/06/2019	Expiration	31	64,712,178	24388.95	1,867,790		3,643,218						(1,789,966)	3,643,218			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/07/2018	12/07/2019	12/07/2019	Expiration	19	15,423,545	24388.95	337,540		651,504						(323,476)	651,504			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/07/2018	12/08/2019	12/08/2019	Expiration	22	15,953,967	24388.95	304,402		575,561						(291,718)	575,561			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Expiration	66	18,647,434	24388.95	365,990		677,347						(350,740)	677,347			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/10/2018	12/10/2019	12/10/2019	Expiration	38	13,384,732	24423.26	263,990		495,550						(252,990)	495,550			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/11/2018	12/11/2019	12/11/2019	Expiration	367	11,492,128	2636.78	226,959		444,035						(217,502)	444,035			
S&P Digital			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/12/2018	12/12/2019	12/12/2019	Expiration	579	14,328,939	2651.07	256,194		488,031						(245,519)	488,031			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/14/2018	12/13/2019	12/13/2019	Expiration	29	23,380,004	24100.51	462,042		864,179						(442,791)	864,179			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/14/2018	12/14/2019	12/14/2019	Expiration	24	3,789,398	24100.51	68,108		137,683						(65,270)	137,683			
Dow Index Option MAV			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/14/2018	12/15/2019	12/15/2019	Expiration	38	2,347,856	24100.51	38,366		76,199						(36,767)	76,199			
Dow Index Option PTPT			Equity/Index	CIBC 21GI190L770X0HC3ZE78	12/14/2018	12/16/2019	12/16/2019	Expiration	68	6,422,464	24100.51	113,744		204,145						(109,005)	204,145			

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Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/17/2018	12/17/2019	12/17/2019	Expiration	26	17,069,131	23592.98	315,520		641,872						(302,374)	641,872			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/19/2018	12/19/2019	12/19/2019	Expiration	258	12,103,300	2506.96	211,205		467,108						(202,405)	467,108			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/21/2018	12/20/2019	12/20/2019	Expiration	32	28,767,044	22445.37	511,646		1,050,623						(490,328)	1,050,623			
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/21/2018	12/21/2019	12/21/2019	Expiration	45	17,445,991	22445.37	350,063		816,411						(335,477)	816,411			
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/21/2018	12/22/2019	12/22/2019	Expiration	64	19,868,475	22445.37	371,457		864,110						(355,979)	864,110			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/21/2018	12/23/2019	12/23/2019	Expiration	68	21,200,892	22445.37	382,201		818,079						(366,276)	818,079			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/26/2018	12/26/2019	12/26/2019	Expiration	146	5,848,766	2467.7	111,277		260,285						(106,641)	260,285			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/31/2018	12/31/2019	12/31/2019	Expiration	899	15,812,592	2506.85	272,993		587,567						(261,619)	587,567			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	01/04/2019	01/04/2019	Expiration	918	2,490,000	2712.84	34,113								(1,706)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	01/11/2019	01/11/2019	Expiration	1,339	3,660,000	2734.23	46,116								(2,306)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	01/14/2019	01/14/2019	Expiration	464	1,270,000	2734.23	17,145								(857)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	01/18/2019	01/18/2019	Expiration	1,270	40,561,516	2756.59	884,701								(37,154)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/25/2018	01/25/2019	01/25/2019	Expiration	267	39,680,791	2839.25	843,237								(35,135)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/29/2018	01/29/2019	01/29/2019	Expiration	1,431	28,791,911	2853.53	753,018								(31,376)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	02/01/2019	02/01/2019	Expiration	824	36,593,075	2730.72	985,974								(120,817)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/06/2018	02/06/2019	02/06/2019	Expiration	342	59,014,379	2695.14	1,396,824		314,878						(174,603)	314,878			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	02/08/2019	02/08/2019	Expiration	485	48,175,877	2680.58	952,544								(119,458)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2018	02/12/2019	02/12/2019	Expiration	2,126	27,486,697	2656	858,040		820,255						(107,255)	820,255			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2018	02/14/2019	02/14/2019	Expiration	2,050	24,523,450	2698.63	721,441		428,015						(90,180)	428,015			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	02/15/2019	02/15/2019	Expiration	1,098	41,473,850	2704.87	873,707		56,443						(109,855)	56,443			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/16/2018	02/19/2019	02/19/2019	Expiration	275	7,215,838	2704.87	147,521		8,612						(18,440)	8,612			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2018	02/20/2019	02/20/2019	Expiration	252	12,842,371	2696.72	248,062		18,043						(31,008)	18,043			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	02/21/2019	Expiration	1,169	22,999,370	2701.33	588,044		564,915						(73,505)	564,915			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	02/26/2019	02/26/2019	Expiration	526	37,588,477	2710.01	952,264		147,213						(119,354)	147,213			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	02/28/2019	Expiration	536	50,289,121	2713.83	1,015,581								(126,948)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	03/01/2019	03/01/2019	Expiration	744	113,493,978	2686.43	2,862,566		2,235,730						(592,539)	2,235,730			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	03/04/2019	03/04/2019	Expiration	503	28,034,419	2686.43	689,155		875,821						(140,989)	875,821			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/12/2018	03/12/2019	03/12/2019	Expiration	147	46,495,936	2712.24	930,183		6,613						(193,788)	6,613			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	03/14/2019	Expiration	505	79,801,278	2749.48	1,928,978		714,579						(401,870)	714,579			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/15/2018	03/15/2019	03/15/2019	Expiration	2,251	39,630,448	2747.33	1,183,353		1,044,012						(246,532)	1,044,012			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/22/2018	03/22/2019	03/22/2019	Expiration	1,572	40,564,295	2643.69	779,532								(162,402)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/26/2018	03/26/2019	03/26/2019	Expiration	454	37,580,707	2658.55	721,012								(150,211)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/29/2018	03/29/2019	03/29/2019	Expiration	1,975	105,235,739	2640.87	3,099,069		4,542,668						(645,639)	4,542,668			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/29/2018	04/01/2019	04/01/2019	Expiration	2,388	36,305,900	2640.87	941,989		1,450,383						(196,248)	1,450,383			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2018	04/05/2019	04/05/2019	Expiration	281	63,876,456	2604.47	1,958,592		3,280,216						(571,256)	3,280,216			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2018	04/08/2019	04/08/2019	Expiration	2,727	28,111,573	2604.47	704,384		1,214,295						(205,445)	1,214,295			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2018	04/09/2019	04/09/2019	Expiration	265	44,519,189	2682.21	1,103,774		1,580,531						(321,934)	1,580,531			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/11/2018	04/11/2019	04/11/2019	Expiration	1,204	34,503,228	2642.19	1,041,210		1,597,759						(303,686)	1,597,759			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/13/2018	04/12/2019	04/12/2019	Expiration	3,497	71,546,071	2656.3	1,960,295		3,194,641						(571,753)	3,194,641			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/13/2018	04/15/2019	04/15/2019	Expiration	792	34,891,998	2656.3	888,754		1,451,752						(259,220)	1,451,752			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/17/2018	04/17/2019	04/17/2019	Expiration	471	18,116,578	1681.481	372,142		200,001						(108,541)	200,001			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/19/2018	04/18/2019	04/18/2019	Expiration	294	75,207,321	1678.567	2,154,081		3,404,743						(628,274)	3,404,743			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/19/2018	04/19/2019	04/19/2019	Expiration	678	39,673,038	2693.13	771,678		34,314						(225,073)	34,314			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/20/2018	04/22/2019	04/22/2019	Expiration	466	24,480,787	2670.14	635,597		1,021,411						(185,383)	1,021,411			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/23/2018	04/23/2019	04/23/2019	Expiration	320	35,701,513	2670.29	687,594								(200,548)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2018	05/01/2019	05/01/2019	Expiration	2,568	34,884,798	2654.8	997,186		1,672,754						(373,945)	1,672,754			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/08/2018	05/08/2019	05/08/2019	Expiration	493	46,752,767	2671.92	857,596								(321,598)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/10/2018	05/10/2019	05/10/2019	Expiration	218	12,137,899	2696.28	261,346		133,870						(98,005)	133,870			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/14/2018	05/14/2019	05/14/2019	Expiration	439	11,462,894	2699.9	231,202		29,571						(86,701)	29,571			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2018	05/15/2019	05/15/2019	Expiration	2,422	34,055,856	2711.45	960,892		1,258,227						(360,335)	1,258,227			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/18/2018	05/17/2019	05/17/2019	Expiration	4,396	168,302,769	2712.97	4,276,547		4,324,064						(1,603,705)	4,324,064			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/18/2018	05/20/2019	05/20/2019	Expiration	904	32,083,327	2712.97	780,629		1,170,942						(292,736)	1,170,942			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/21/2018	05/21/2019	05/21/2019	Expiration	813	48,505,254	2711.65	1,005,579		52,993						(377,092)	52,993			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/23/2018	05/23/2019	05/23/2019	Expiration	333	66,039,609	2705.78	1,330,745		57,138						(499,029)	57,138			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/24/2018	05/24/2019	05/24/2019	Expiration	2,576	31,838,297	2727.76	923,413		1,017,382						(346,280)	1,017,382			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/25/2018	05/25/2019	05/25/2019	Expiration	1,328	28,556,393	2721.33	617,814								(231,680)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/25/2018	05/26/2019	05/26/2019	Expiration	694	30,613,534	2721.33	642,166								(240,812)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/25/2018	05/27/2019	05/27/2019	Expiration	892	40,201,441	2721.33	843,220								(316,207)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/25/2018	05/28/2019	05/28/2019	Expiration	649	34,177,282	2721.33	739,174								(277,190)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/29/2018	05/29/2019	05/29/2019	Expiration	721	38,339,319	2689.86	738,354								(276,883)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2018	05/30/2019	05/30/2019	Expiration	858	46,144,324	2709.62	944,016		35,044						(354,006)	35,044			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/01/2018	05/31/2019	05/31/2019	Expiration	401	672,136	1674.898	15,392								(7,055)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/04/2018	06/04/2019	06/04/2019	Expiration	472	8,740,391	2708.5	180,286		23,853						(82,631)	23,853			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/06/2018	06/06/2019	06/06/2019	Expiration	145	20,647,855	1682.938	462,228		170,349						(211,854)	170,349			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/08/2018	06/07/2019	06/07/2019	Expiration	406	37,648,132	2725.99	825,979		300,822						(378,574)	300,822			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/08/2018	06/10/2019	06/10/2019	Expiration	1,713	10,998,805	2725.99	234,634		76,703						(107,541)	76,703			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2018	06/13/2019	06/13/2019	Expiration	222	41,736,218	2775.63	837,651								(383,923)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/14/2018	06/14/2019	06/14/2019	Expiration	310	44,581,554	2782.49	932,088								(427,207)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2018	06/15/2019	06/15/2019	Expiration	447	41,728,615	2779.66	886,567								(406,343)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2018	06/16/2019	06/16/2019	Expiration	1,036	48,953,577	2779.66	996,503								(456,731)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2018	06/17/2019	06/17/2019	Expiration	989	42,402,342	2779.66	888,731								(407,335)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/22/2018	06/21/2019	06/21/2019	Expiration	210	114,060,656	2712.71	2,794,370		2,501,956						(1,280,753)	2,501,956			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/22/2018	06/22/2019	06/22/2019	Expiration	882	44,072,473	2754.88	923,555								(423,296)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/22/2018	06/23/2019	06/23/2019	Expiration	868	39,974,437	2754.88	844,702								(387,155)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/22/2018	06/24/2019	06/24/2019	Expiration	249	53,197,293	2712.71	1,118,650		255,200						(512,715)	255,200			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/29/2018	06/28/2019	06/28/2019	Expiration	4,288	75,006,220	2718.37	2,124,766		3,293,897						(973,851)	3,293,897			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/29/2018	07/01/2019	07/01/2019	Expiration	1,233	31,611,731	2718.37	819,548		1,323,488						(375,626)	1,323,488			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2018	07/18/2019	07/18/2019	Expiration	632	38,516,780	2815.62	736,122								(398,733)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2018	07/20/2019	07/20/2019	Expiration	190	38,477,013	2801.83	816,253								(442,137)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2018	07/21/2019	07/21/2019	Expiration	377	40,499,859	2801.83	835,874								(452,765)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2018	07/22/2019	07/22/2019	Expiration	1,059	42,869,655	2801.83	837,862								(453,842)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/31/2018	07/31/2019	07/31/2019	Expiration	229	43,486,389	2816.29	861,377								(466,579)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/06/2018	08/06/2019	08/06/2019	Expiration	245	29,373,630	2850.4	546,465								(341,541)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/10/2018	08/10/2019	08/10/2019	Expiration	199	35,082,310	2833.28	682,216								(426,385)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/10/2018	08/11/2019	08/11/2019	Expiration	290	46,270,014	2833.28	928,141								(580,088)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/10/2018	08/12/2019	08/12/2019	Expiration	143	43,748,574	2833.28	814,134								(508,834)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/13/2018	08/13/2019	08/13/2019	Expiration	172	36,974,384	2821.93	706,116								(441,323)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/23/2018	08/23/2019	08/23/2019	Expiration	295	69,403,726	2856.98	1,601,417								(1,000,886)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/29/2018	08/29/2019	08/29/2019	Expiration	196	64,053,307	2914.04	1,523,769		110,460						(952,356)	110,460			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/30/2018	08/30/2019	08/30/2019	Expiration	135	68,223,539	2901.13	1,604,234		299,646						(1,002,647)	299,646			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/05/2018	09/05/2019	09/05/2019	Expiration	2,133	24,627,473	2888.6	755,495		680,019						(535,142)	680,019			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/11/2018	09/11/2019	09/11/2019	Expiration	199	34,327,806	2887.89	652,344								(462,077)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/13/2018	09/13/2019	09/13/2019	Expiration	189	36,097,624	2904.18	716,033								(507,190)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/24/2018	09/24/2019	09/24/2019	Expiration	1,191	29,066,883	2919.37	742,887		455,234						(526,212)	455,234			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2018	09/25/2019	09/25/2019	Expiration	421	36,439,921	2915.56	696,739								(493,523)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/27/2018	09/27/2019	09/27/2019	Expiration	152	66,941,349	2914	1,606,082		597,747						(1,137,642)	597,747			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/02/2018	10/02/2019	10/02/2019	Expiration	139	38,419,117	2923.43	742,688								(587,961)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/05/2018	10/04/2019	10/04/2019	Expiration	3,378	72,124,359	2885.57	1,996,218		1,649,088						(1,580,340)	1,649,088			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/05/2018	10/07/2019	10/07/2019	Expiration	764	33,544,925	2885.57	846,874		618,686						(670,442)	618,686			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2018	10/10/2019	10/10/2019	Expiration	2,686	36,633,947	2785.68	1,162,399		1,435,315						(920,233)	1,435,315			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/11/2018	10/11/2019	10/11/2019	Expiration	1,565	37,201,390	2728.37	1,012,257		1,577,667						(801,370)	1,577,667			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/17/2018	10/17/2019	10/17/2019	Expiration	532	100,630,192	1674.91	2,410,911		2,149,171						(1,908,638)	2,149,171			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/18/2018	10/18/2019	10/18/2019	Expiration	208	39,685,388	2768.78	714,019								(565,265)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/29/2018	10/29/2019	10/29/2019	Expiration	749	53,457,538	2699.13	901,527		511,660						(713,709)	511,660			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/30/2018	10/30/2019	10/30/2019	Expiration	1,353	2,966,317	1666.037	62,518		104,879						(49,494)	104,879			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/05/2018	11/05/2019	11/05/2019	Expiration	523	1,888,508	1675.843	34,074		62,145						(29,814)	62,145			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/08/2018	11/08/2019	11/08/2019	Expiration	253	46,259,467	1688.347	1,229,340		1,794,408						(1,075,672)	1,794,408			
Nasdaq 100 Indx Opt MAV			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/09/2018	11/09/2019	11/09/2019	Expiration	396	1,101,795	2781.01	29,198		2,237						(25,548)	2,237			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/12/2018	11/12/2019	11/12/2019	Expiration	1,625	29,055,566	2726.22	771,620		1,369,022						(675,167)	1,369,022			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/16/2018	11/15/2019	11/15/2019	Expiration	4,485	108,786,075	2736.27	2,733,514		4,054,997						(2,391,825)	4,054,997			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/16/2018	11/18/2019	11/18/2019	Expiration	1,319	34,175,004	2736.27	901,265		1,624,706						(788,607)	1,624,706			
Nasdaq 100 Indx Opt MAV			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2018	11/21/2019	11/21/2019	Expiration	339	2,912,866	2649.93	66,520		109,326						(58,205)	109,326			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/28/2018	11/27/2019	11/27/2019	Expiration	3,584	23,777,477	2743.79	1,019,264		2,007,718						(891,856)	2,007,718			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/30/2018	11/29/2019	11/29/2019	Expiration	910	37,222,431	1691.193	581,742		60,243						(509,024)	60,243			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/04/2018	12/04/2019	12/04/2019	Expiration	1,336	2,924,607	1678.993	61,416		99,267						(58,857)	99,267			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/07/2018	12/06/2019	12/06/2019	Expiration	1,094	6,468,803	1666.179	132,663		263,794						(127,136)	263,794			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2018	12/10/2019	12/10/2019	Expiration	921	2,205,936	1666.244	44,402		90,285						(42,552)	90,285			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/11/2018	12/11/2019	12/11/2019	Expiration	1,450	4,110,728	1666.512	78,093		166,906						(74,840)	166,906			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/14/2018	12/13/2019	12/13/2019	Expiration	1,261	2,957,402	1661.393	60,326		137,945						(57,813)	137,945			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/18/2018	12/18/2019	12/18/2019	Expiration	1,294	3,776,922	1649.673	71,472		182,332						(68,494)	182,332			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/19/2018	12/19/2019	12/19/2019	Expiration	3,070	30,651,133	2506.96	1,048,727		2,920,690						(1,005,030)	2,920,690			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/21/2018	12/20/2019	12/20/2019	Expiration	6,475	88,174,946	2416.62	2,726,229		7,928,348						(2,612,636)	7,928,348			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Expiration	1,245	35,133,447	2416.62	833,314		2,083,455						(798,593)	2,083,455			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/24/2018	12/24/2019	12/24/2019	Expiration	526	20,902,984	2351.1	237,176		399,612						(227,293)	399,612			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/27/2019	12/27/2019	Expiration	567	41,789,622	1642.456	554,162		1,400,152						(531,071)	1,400,152			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/28/2019	12/28/2019	Expiration	306	69,358,174	2485.74	937,292		2,513,448						(898,238)	2,513,448			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/29/2019	12/29/2019	Expiration	184	41,329,363	2485.74	542,560		1,675,316						(519,953)	1,675,316			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/30/2019	12/30/2019	Expiration	330	58,628,566	2485.74	733,119		2,394,159						(702,572)	2,394,159			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/02/2018	01/02/2019	01/02/2019	Expiration	428	1,155,129	2695.81	18,482								(770)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2018	01/04/2019	01/04/2019	Expiration	29,306	22,411,983	98	308,106		223,982						(12,838)	223,982			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2018	01/05/2019	01/05/2019	Expiration	216	46,074,367	2743.15	939,216								(39,134)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2018	01/06/2019	01/06/2019	Expiration	3,214	38,314,414	2743.15	791,883								(32,995)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2018	01/07/2019	01/07/2019	Expiration	706	43,509,246	2743.15	919,004								(38,292)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2018	01/08/2019	01/08/2019	Expiration	353	25,182,517	2747.71	594,217								(24,759)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2018	01/09/2019	01/09/2019	Expiration	423	15,944,841	2721.28	292,055								(12,169)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2018	01/11/2019	01/11/2019	Expiration	166	128,861,048	2724.53	2,970,440								(123,768)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2018	01/14/2019	01/14/2019	Expiration	464	29,797,491	2786.24	670,224								(27,926)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2018	01/15/2019	01/15/2019	Expiration	421	26,127,311	2786.24	609,035								(25,376)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/17/2018	01/18/2019	01/18/2019	Expiration	27,306	14,396,000	98	197,000		106,652						(8,208)	106,652			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2018	01/19/2019	01/19/2019	Expiration	4,563	45,868,250	2810.3	1,003,223								(41,801)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2018	01/20/2019	01/20/2019	Expiration	262	46,378,538	2810.3	924,432								(38,518)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2018	01/21/2019	01/21/2019	Expiration	2,515	31,644,500	2810.3	645,928								(26,914)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/22/2018	01/22/2019	01/22/2019	Expiration	304	7,763,270	2768.02	154,548								(6,440)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2018	01/23/2019	01/23/2019	Expiration	2,055	60,252,087	2839.13	1,386,876								(57,786)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2018	01/26/2019	01/26/2019	Expiration	366	49,028,434	2872.87	1,002,808								(41,784)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2018	01/27/2019	01/27/2019	Expiration	863	36,695,166	2872.87	714,192								(29,758)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2018	01/28/2019	01/28/2019	Expiration	1,113	36,715,075	2872.87	712,699								(29,694)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/29/2018	01/29/2019	01/29/2019	Expiration	1,979	37,793,233	2853.53	722,323								(30,097)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2018	01/30/2019	01/30/2019	Expiration	1,489	33,947,212	2822.43	652,871								(27,203)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2018	02/01/2019	02/01/2019	Expiration	24,929	12,978,000	98	182,000		235,582						(7,583)	235,582			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2018	02/08/2019	02/08/2019	Expiration	336	11,378,314	2669.44	234,105		27,107						(29,263)	27,107			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2018	02/14/2019	02/14/2019	Expiration	1,281	14,375,614	2695.52	298,503		22,373						(37,313)	22,373			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/20/2018	02/20/2019	02/20/2019	Expiration	1,048	30,312,314	2716.26	594,133								(74,267)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2018	02/21/2019	02/21/2019	Expiration	147	18,601,663	2692.79	376,095		50,722						(47,012)	50,722			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/14/2019	02/25/2019	02/25/2019	Expiration	3,270	2,690,000	1650.758	60,256		90,131							90,131			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2018	03/01/2019	03/01/2019	Expiration	1,112	17,338,753	2691.25	258,971		361,891						(36,286)	361,891			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2018	03/04/2019	03/04/2019	Expiration	383	1,031,997	2691.25	16,202		25,800						(3,375)	25,800			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2018	03/08/2019	03/08/2019	Expiration	144	12,807,188	2702.37	266,424		22,575						(55,505)	22,575			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2018	03/15/2019	03/15/2019	Expiration	195	12,194,856	2704.09	258,407		45,194						(53,835)	45,194			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2018	03/19/2019	03/19/2019	Expiration	329	9,033,184	2699.09	174,415		12,866						(36,336)	12,866			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2018	03/22/2019	03/22/2019	Expiration	747	1,932,191	2588.26	30,722		48,305						(6,400)	48,305			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2018	03/25/2019	03/25/2019	Expiration	373	965,568	2588.26	15,353		24,139						(3,198)	24,139			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2018	03/29/2019	03/29/2019	Expiration	1,413	3,731,605	2640.87	57,840		93,290						(12,050)	93,290			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2018	04/01/2019	04/01/2019	Expiration	712	1,879,296	2640.87	29,505		46,982						(6,147)	46,982			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/02/2018	04/02/2019	04/02/2019	Expiration	360	929,340	2581.88	14,312		23,234						(4,174)	23,234			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/03/2018	04/03/2019	04/03/2019	Expiration	373	8,472,150	2680.19	171,442		150,615						(50,004)	150,615			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2018	04/04/2019	04/04/2019	Expiration	1,473	18,300,890	2690.18	398,867		304,585						(116,336)	304,585			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2018	04/05/2019	04/05/2019	Expiration	1,199	3,122,426	2604.47	48,398		78,061						(14,116)	78,061			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2018	04/08/2019	04/08/2019	Expiration	429	1,117,702	2604.47	17,324		27,943						(5,053)	27,943			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/10/2018	04/10/2019	04/10/2019	Expiration	401	1,064,835	2656.87	16,505		26,621						(4,814)	26,621			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2018	04/12/2019	04/12/2019	Expiration	1,135	3,844,959	2656.3	59,981		96,124						(17,495)	96,124			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2018	04/15/2019	04/15/2019	Expiration	743	1,974,162	2656.3	30,797		49,354						(8,982)	49,354			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2018	04/18/2019	04/18/2019	Expiration	208	14,982,476	2698.66	291,054		263,127						(84,891)	263,127			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2018	04/22/2019	04/22/2019	Expiration	411	1,096,461	2670.14	17,434		27,412						(5,085)	27,412			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2018	04/23/2019	04/23/2019	Expiration	504	1,345,172	2670.29	21,388		33,629						(6,238)	33,629			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2018	04/26/2019	04/26/2019	Expiration	1,437	16,507,019	2688.74	332,972		342,428						(97,117)	342,428			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2018	04/29/2019	04/29/2019	Expiration	468	1,250,083	2669.91	19,876		31,252						(5,797)	31,252			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2018	05/02/2019	05/02/2019	Expiration	669	21,380,424	2675.64	468,416		513,412						(175,656)	513,412			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2018	05/09/2019	05/09/2019	Expiration	387	1,045,354	2697.79	16,621		26,134						(6,233)	26,134			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2018	05/10/2019	05/10/2019	Expiration	1,074	4,220,489	2727.72	66,977		105,512						(25,116)	105,512			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2018	05/13/2019	05/13/2019	Expiration	627	1,711,145	2727.72	27,207		42,779						(10,203)	42,779			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/15/2018	05/15/2019	05/15/2019	Expiration	554	1,501,831	2711.45	23,954		37,546						(8,983)	37,546			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2018	05/16/2019	05/16/2019	Expiration	491	1,336,329	2722.46	21,381		33,408						(8,018)	33,408			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2018	05/17/2019	05/17/2019	Expiration	517	4,043,220	1676.921	70,591		83,892						(26,472)	83,892			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2018	05/20/2019	05/20/2019	Expiration	599	1,623,912	2712.97	26,307		40,598						(9,865)	40,598			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2018	05/21/2019	05/21/2019	Expiration	1,808	38,938,708	2733.01	970,096		1,215,192						(363,786)	1,215,192			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2018	05/24/2019	05/24/2019	Expiration	320	45,481,196	1677.155	965,564		232,835						(362,087)	232,835			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2018	05/28/2019	05/28/2019	Expiration	578	8,502,472	2705.18	179,565		9,766						(67,337)	9,766			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2018	05/31/2019	05/31/2019	Expiration	1,574	5,599,367	2734.62	81,751		125,986						(35,893)	125,986			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2018	06/03/2019	06/03/2019	Expiration	538	1,471,132	2734.62	21,626		33,100						(9,912)	33,100			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/05/2018	06/05/2019	06/05/2019	Expiration	588	1,616,041	2748.8	23,594		36,361						(10,814)	36,361			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/06/2018	06/06/2019	06/06/2019	Expiration	461	1,277,013	2772.35	18,772		28,733						(8,604)	28,733			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2018	06/07/2019	06/07/2019	Expiration	1,354	16,604,964	2779.03	309,974		200,120						(142,071)	200,120			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2018	06/10/2019	06/10/2019	Expiration	562	1,560,990	2779.03	22,947		35,122						(10,517)	35,122			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2018	06/11/2019	06/11/2019	Expiration	539	1,498,866	2782	22,033		33,724						(10,099)	33,724			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/13/2018	06/13/2019	06/13/2019	Expiration	507	1,407,911	2775.63	20,556		31,678						(9,421)	31,678			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2018	06/14/2019	06/14/2019	Expiration	742	2,062,520	2779.66	30,010		46,407						(13,754)	46,407			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2018	06/17/2019	06/17/2019	Expiration	604	1,679,982	2779.66	24,612		37,800						(11,280)	37,800			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2018	06/18/2019	06/18/2019	Expiration	210	36,887,153	2773.75	747,220		1,635						(342,476)	1,635			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2018	06/21/2019	06/21/2019	Expiration	967	3,231,971	2754.88	52,176		72,139						(23,914)	72,139			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2018	06/24/2019	06/24/2019	Expiration	553	1,522,416	2754.88	22,380		34,254						(10,257)	34,254			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/25/2018	06/25/2019	06/25/2019	Expiration	286	43,739,702	1674.236	878,871		42,897						(402,816)	42,897			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2018	06/26/2019	06/26/2019	Expiration	696	20,329,960	1674.469	416,551		324,448						(190,919)	324,448			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2018	06/28/2019	06/28/2019	Expiration	1,266	6,064,954	2718.37	95,735		137,064						(43,879)	137,064			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2018	07/01/2019	07/01/2019	Expiration	485	1,319,649	2718.37	19,399		29,692						(8,891)	29,692			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2018	07/02/2019	07/02/2019	Expiration	246	11,775,889	2704.71	249,985		302,194						(135,409)	302,194			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/03/2018	07/03/2019	07/03/2019	Expiration	219	593,132	2713.22	8,719		13,345						(4,723)	13,345			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2018	07/05/2019	07/05/2019	Expiration	1,803	27,743,611	2759.82	519,999		135,583						(281,666)	135,583			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2018	07/08/2019	07/08/2019	Expiration	604	1,667,958	2759.82	24,686		37,529						(13,371)	37,529			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/10/2018	07/10/2019	07/10/2019	Expiration	421	16,172,603	1690.829	347,747		232,797						(188,363)	232,797			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/11/2018	07/11/2019	07/11/2019	Expiration	413	1,146,276	2774.02	16,965		25,791						(9,189)	25,791			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2018	07/12/2019	07/12/2019	Expiration	341	40,995,608	1691.255	884,983		783,028						(479,366)	783,028			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2018	07/15/2019	07/15/2019	Expiration	1,835	11,640,429	2738.47	245,696		216,380						(133,085)	216,380			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2018	07/18/2019	07/18/2019	Expiration	302	25,992,093	1693.363	570,340		389,728						(308,934)	389,728			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2018	07/19/2019	07/19/2019	Expiration	329	921,821	2804.49	13,643		20,741						(7,390)	20,741			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2018	07/23/2019	07/23/2019	Expiration	245	12,130,258	1693.016	257,407		169,080						(139,429)	169,080			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/24/2018	07/24/2019	07/24/2019	Expiration	436	1,230,086	2820.4	18,328		27,677						(9,928)	27,677			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2018	07/26/2019	07/26/2019	Expiration	1,054	13,428,143	2818.82	274,975		163,017						(148,945)	163,017			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2018	07/29/2019	07/29/2019	Expiration	530	1,494,663	2818.82	22,420		33,630						(12,144)	33,630			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2018	07/30/2019	07/30/2019	Expiration	367	11,187,888	2759.1	234,396		144,256						(126,965)	144,256			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2018	08/01/2019	08/01/2019	Expiration	143	54,522,932	2758.69	1,137,073		83,649						(710,671)	83,649			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2018	08/02/2019	08/02/2019	Expiration	379	1,070,359	2827.22	15,948		24,083						(9,968)	24,083			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2018	08/06/2019	08/06/2019	Expiration	143	10,738,811	2774.91	241,129		24,350						(150,706)	24,350			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2018	08/08/2019	08/08/2019	Expiration	1,532	22,620,030	2774.36	522,719		68,763						(326,699)	68,763			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2018	08/09/2019	08/09/2019	Expiration	1,176	3,330,993	2833.28	49,299		74,947						(30,812)	74,947			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2018	08/12/2019	08/12/2019	Expiration	760	2,151,897	2833.28	32,063		48,418						(20,040)	48,418			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2018	08/13/2019	08/13/2019	Expiration	438	1,236,145	2821.93	18,419		27,813						(11,512)	27,813			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/14/2018	08/14/2019	08/14/2019	Expiration	409	1,160,815	2839.96	17,296		26,118						(10,810)	26,118			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2018	08/15/2019	08/15/2019	Expiration	261	17,314,384	2770.78	392,963		40,030						(245,602)	40,030			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2018	08/16/2019	08/16/2019	Expiration	306	868,143	2840.69	12,935		19,533						(8,085)	19,533			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2018	08/20/2019	08/20/2019	Expiration	422	1,206,500	2857.05	17,977		27,146						(11,236)	27,146			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	08/21/2019	Expiration	206	15,686,742	2800.98	348,599		31,071						(217,874)	31,071			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2018	08/22/2019	08/22/2019	Expiration	486	1,391,485	2861.82	20,733		31,308						(12,958)	31,308			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2018	08/23/2019	08/23/2019	Expiration	485	1,386,817	2856.98	20,664								(12,915)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2018	08/27/2019	08/27/2019	Expiration	359	1,039,129	2896.74	15,483								(9,677)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/28/2018	08/28/2019	08/28/2019	Expiration	514	1,490,641	2897.52	22,211								(13,882)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/04/2018	09/04/2019	09/04/2019	Expiration	405	1,172,375	2896.72	17,468		26,378						(12,373)	26,378			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/05/2018	09/05/2019	09/05/2019	Expiration	131	19,842,148	2811.18	459,528		35,112						(325,499)	35,112			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	09/06/2019	Expiration	418	5,464,590	1726.561	87,148		92,973						(61,730)	92,973			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2018	09/09/2019	09/09/2019	Expiration	658	1,888,164	2871.68	28,134		42,484						(19,928)	42,484			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2018	09/10/2019	09/10/2019	Expiration	405	33,835,645	1730.936	636,903		22,452						(451,139)	22,452			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2018	09/19/2019	09/19/2019	Expiration	552	3,727,217	1741.443	63,007		34,487						(44,630)	34,487			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	09/20/2019	Expiration	388	21,215,313	1750.646	490,074		57,999						(347,136)	57,999			

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S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2018	09/23/2019	09/23/2019	Expiration	712	2,085,472	2929.67	31,595		46,923						(22,380)	46,923			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2018	09/27/2019	09/27/2019	Expiration	1,131	4,552,667	2913.98	68,086		102,435						(48,228)	102,435			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2018	09/30/2019	09/30/2019	Expiration	401	1,168,844	2913.98	17,416		26,299						(12,336)	26,299			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2018	10/01/2019	10/01/2019	Expiration	418	35,500,651	2924.59	683,217		27,478						(540,880)	27,478			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/02/2018	10/02/2019	10/02/2019	Expiration	400	1,170,301	2923.43	17,555								(13,897)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2018	10/04/2019	10/04/2019	Expiration	1,043	4,240,803	2885.57	63,311		95,418						(50,121)	95,418			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2018	10/05/2019	10/05/2019	Expiration	238	44,048,247	2885.57	862,829								(683,073)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2018	10/06/2019	10/06/2019	Expiration	593	42,009,560	2885.57	772,535								(611,590)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2018	10/07/2019	10/07/2019	Expiration	392	43,131,701	2885.57	802,785		25,463						(635,538)	25,463			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/09/2018	10/09/2019	10/09/2019	Expiration	378	1,087,878	2880.34	16,209		24,477						(12,832)	24,477			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	278	2,618,892	1688.307	44,241		36,418						(35,024)	36,418			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2018	10/15/2019	10/15/2019	Expiration	334	918,439	2750.79	13,501		20,665						(10,688)	20,665			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2018	10/16/2019	10/16/2019	Expiration	1,494	21,437,854	2731.62	469,938		409,949						(372,035)	409,949			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2018	10/18/2019	10/18/2019	Expiration	497	23,776,667	1671.411	507,137		600,044						(401,483)	600,044			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	10/21/2019	Expiration	491	1,358,784	2767.78	19,974		30,573						(15,813)	30,573			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2018	10/22/2019	10/22/2019	Expiration	188	12,649,396	2721.68	271,156		306,087						(214,665)	306,087			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2018	10/24/2019	10/24/2019	Expiration	726	23,207,842	1654.751	531,797		839,748						(421,006)	839,748			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2018	10/25/2019	10/25/2019	Expiration	913	2,428,154	2658.69	34,844		54,633						(27,585)	54,633			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2018	10/28/2019	10/28/2019	Expiration	513	1,364,805	2658.69	19,585		30,708						(15,505)	30,708			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/30/2018	10/30/2019	10/30/2019	Expiration	201	60,237,932	2718.89	1,065,425		654,612						(843,461)	654,612			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2018	10/31/2019	10/31/2019	Expiration	421	31,330,491	2711.74	484,847		25,671						(383,837)	25,671			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2018	11/01/2019	11/01/2019	Expiration	1,352	40,358,990	2723.06	648,564		82,807						(567,493)	82,807			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2018	11/04/2019	11/04/2019	Expiration	588	1,601,642	2723.06	22,903		36,037						(20,041)	36,037			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2018	11/05/2019	11/05/2019	Expiration	192	39,413,323	2738.31	625,665								(547,457)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2018	11/06/2019	11/06/2019	Expiration	428	1,178,249	2755.45	16,967		26,511						(14,846)	26,511			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2018	11/07/2019	11/07/2019	Expiration	1,135	62,747,196	1687.186	1,170,772		671,426						(1,024,425)	671,426			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/08/2019	11/08/2019	Expiration	1,118	48,643,197	1686.059	1,071,000		1,310,935						(937,125)	1,310,935			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/09/2019	11/09/2019	Expiration	494	34,845,787	2781.01	633,980								(554,732)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/10/2019	11/10/2019	Expiration	233	43,970,584	2781.01	726,149								(635,380)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/11/2019	11/11/2019	Expiration	701	59,581,905	2753.3	1,037,393		372,385						(907,719)	372,385			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2018	11/12/2019	11/12/2019	Expiration	388	33,808,235	2726.22	558,981		23,801						(489,108)	23,801			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2018	11/13/2019	11/13/2019	Expiration	394	20,387,549	2744.48	449,885		604,143						(393,649)	604,143			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/14/2018	11/14/2019	11/14/2019	Expiration	176	33,041,345	2701.58	520,700								(455,612)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2018	11/15/2019	11/15/2019	Expiration	1,345	3,680,046	2736.27	52,993		82,801						(46,369)	82,801			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2018	11/18/2019	11/18/2019	Expiration	615	1,682,781	2736.27	24,232		37,863						(21,203)	37,863			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/20/2018	11/20/2019	11/20/2019	Expiration	2,058	22,107,878	1670.568	476,546		792,082						(416,978)	792,082			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/28/2018	11/27/2019	11/27/2019	Expiration	1,764	19,365,821	1685.569	427,691		683,017						(374,229)	683,017			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/28/2018	11/28/2019	11/28/2019	Expiration	309	847,320	2743.79	22,708		27,000						(19,870)	27,000			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2018	11/29/2019	11/29/2019	Expiration	321	42,542,699	2766.05	960,926		1,213,369						(840,810)	1,213,369			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2018	12/02/2019	12/02/2019	Expiration	772	18,456,833	2766.05	389,507		399,718						(340,819)	399,718			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/04/2018	12/04/2019	12/04/2019	Expiration	689	1,861,466	2700.06	26,433		41,883						(25,331)	41,883			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/04/2018	12/05/2019	12/05/2019	Expiration	610	1,645,761	2700.06	23,370		37,030						(22,396)	37,030			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2018	12/06/2019	12/06/2019	Expiration	687	42,415,958	2726.74	904,972		1,787,241						(867,265)	1,787,241			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2018	12/09/2019	12/09/2019	Expiration	1,017	15,485,695	2726.74	306,529		590,640						(293,757)	590,640			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2018	12/10/2019	12/10/2019	Expiration	669	1,764,713	2637.72	24,353		39,706						(23,338)	39,706			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2018	12/13/2019	12/13/2019	Expiration	1,720	19,320,390	2599.95	388,330		759,418						(372,150)	759,418			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2018	12/16/2019	12/16/2019	Expiration	752	1,955,648	2599.95	26,597		44,002						(25,489)	44,002			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/18/2018	12/18/2019	12/18/2019	Expiration	310	43,950,405	2546.16	509,739		2,219,954						(488,500)	2,219,954			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2018	12/19/2019	12/19/2019	Expiration	1,221	45,647,360	1643.4	568,987		3,269,773						(545,279)	3,269,773			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2018	12/21/2019	12/21/2019	Expiration	175	39,605,063	2416.62	508,364		3,485,610						(487,182)	3,485,610			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2018	12/22/2019	12/22/2019	Expiration	254	50,182,957	2416.62	618,735		3,340,642						(592,954)	3,340,642			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2018	12/23/2019	12/23/2019	Expiration	732	46,987,382	2416.62	556,799		787,229						(533,599)	787,229			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	12/27/2019	Expiration	1,733	19,758,932	2485.74	377,297		1,069,959						(361,576)	1,069,959			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2018	12/28/2019	12/28/2019	Expiration	242	602,172	2485.74	15,416		90,511						(14,773)	90,511			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2018	12/30/2019	12/30/2019	Expiration	1,128	2,804,014	2485.74	37,293		63,090						(35,739)	63,090			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2018	01/04/2019	01/04/2019	Expiration	310	46,957,202	2702.61	985,485								(41,062)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2018	01/07/2019	01/07/2019	Expiration	1,139	7,369,680	2712.84	142,401								(5,933)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2018	01/10/2019	01/10/2019	Expiration	217	15,810,605	2711.47	338,753								(14,115)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2018	01/11/2019	01/11/2019	Expiration	416	32,563,025	2734.23	688,386								(28,683)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2018	01/14/2019	01/14/2019	Expiration	793	10,158,134	2734.23	213,711								(8,905)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2018	01/15/2019	01/15/2019	Expiration	295	7,586,025	2734.23	155,938								(6,497)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2018	01/18/2019	01/18/2019	Expiration	249	44,578,609	2756.59	942,806								(39,284)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2018	01/25/2019	01/25/2019	Expiration	478	39,362,567	2806.5	859,494								(35,812)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2018	01/28/2019	01/28/2019	Expiration	192	8,874,089	2806.5	180,220								(7,509)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2018	02/01/2019	02/01/2019	Expiration	654	29,980,983	2730.72	655,337								(81,917)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2018	02/04/2019	02/04/2019	Expiration	900	11,204,865	2730.72	233,401								(29,175)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2018	02/06/2019	02/06/2019	Expiration	470	11,058,727	2693.98	226,273		12,674						(28,284)	12,674			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2018	02/08/2019	02/08/2019	Expiration	398	30,554,077	2680.58	628,202		29,845						(78,525)	29,845			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2018	02/11/2019	02/11/2019	Expiration	796	8,976,203	2680.58	186,308		2,180						(23,288)	2,180			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2018	02/15/2019	02/15/2019	Expiration	1,003	8,168,203	2703.16	164,195		16,667						(20,524)	16,667			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2018	02/22/2019	02/22/2019	Expiration	340	32,132,868	2702.81	675,161		76,074						(84,395)	76,074			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2018	02/25/2019	02/25/2019	Expiration	1,249	9,065,926	2702.81	185,665		8,510						(23,208)	8,510			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2018	03/01/2019	03/01/2019	Expiration	281	39,799,239	2684.74	860,585		334,414						(179,289)	334,414			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2018	03/04/2019	03/04/2019	Expiration	288	10,226,958	2686.43	197,432		22,389						(41,132)	22,389			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2018	03/06/2019	03/06/2019	Expiration	336	13,306,952	2697.35	280,070		45,022						(58,348)	45,022			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2018	03/08/2019	03/08/2019	Expiration	4,209	32,163,039	2714.03	658,446		12,628						(137,176)	12,628			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2018	03/11/2019	03/11/2019	Expiration	197	8,174,295	2714.03	166,004		9,183						(34,584)	9,183			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	03/14/2019	Expiration	279	23,229,329	2705.41	485,626		43,702						(101,172)	43,702			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2018	03/20/2019	03/20/2019	Expiration	406	14,156,116	2700.23	308,398		57,191						(64,249)	57,191			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	03/21/2019	Expiration	603	21,804,326	2698.95	460,549		105,728						(95,948)	105,728			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2018	03/22/2019	03/22/2019	Expiration	1,189	11,584,268	2677.49	250,401		88,364						(52,167)	88,364			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2018	03/27/2019	03/27/2019	Expiration	1,597	13,344,139	2675.05	275,465		155,496						(57,388)	155,496			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	03/28/2019	Expiration	430	21,164,874	2676.47	465,999		346,889						(97,083)	346,889			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2018	03/29/2019	03/29/2019	Expiration	210	40,173,242	2684.79	865,571		603,114						(180,327)	603,114			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2018	04/01/2019	04/01/2019	Expiration	1,733	12,519,901	2684.79	258,069		207,266						(53,764)	207,266			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2018	04/02/2019	04/02/2019	Expiration	293	12,966,418	2669.53	266,776		267,580						(77,810)	267,580			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2018	04/05/2019	04/05/2019	Expiration	275	28,494,876	1669.447	588,518		584,954						(171,651)	584,954			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2018	04/08/2019	04/08/2019	Expiration	937	9,866,584	2681.01	206,456		209,413						(60,216)	209,413			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2018	04/11/2019	04/11/2019	Expiration	327	21,696,815	1672.931	467,643		388,997						(136,396)	388,997			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2019	04/12/2019	Expiration	294	43,884,304	1673.535	945,852		819,257						(275,873)	819,257			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2018	04/15/2019	04/15/2019	Expiration	184	12,510,832	2689.17	267,289		228,883						(77,959)	228,883			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2018	04/18/2019	04/18/2019	Expiration	714	54,873,142	1673.284	1,197,606		941,637						(349,302)	941,637			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2018	04/22/2019	04/22/2019	Expiration	176	9,608,659	2690.4	205,732		157,220						(60,005)	157,220			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2018	04/24/2019	04/24/2019	Expiration	493	1,376,988	1666.768	26,258		31,621						(7,659)	31,621			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2018	04/25/2019	04/25/2019	Expiration	208	16,157,707	1668.886	351,855		305,144						(102,624)	305,144			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2018	04/26/2019	04/26/2019	Expiration	304	39,195,101	1672.732	843,752		724,437						(246,094)	724,437			

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2018	04/29/2019	04/29/2019	Expiration	369	14,367,340	2691.24	305,795		259,471						(89,190)	259,471			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/30/2019	04/30/2019	Expiration	231	9,586,027	2683.74	199,486		213,861						(58,183)	213,861			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2018	05/01/2019	05/01/2019	Expiration	641	15,214,147	1667.381	322,890		268,656						(121,084)	268,656			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2018	05/02/2019	05/02/2019	Expiration	273	759,897	1662.267	14,778		17,409						(5,542)	17,409			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2018	05/03/2019	05/03/2019	Expiration	195	50,692,757	2681.76	1,105,647		1,308,402						(414,618)	1,308,402			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2018	05/06/2019	05/06/2019	Expiration	1,495	11,463,645	2681.76	242,570		239,557						(90,964)	239,557			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2018	05/09/2019	05/09/2019	Expiration	347	19,651,947	1669.397	425,969		242,061						(159,739)	242,061			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2018	05/10/2019	05/10/2019	Expiration	386	36,192,875	1674.952	760,243		362,701						(285,091)	362,701			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2018	05/13/2019	05/13/2019	Expiration	396	15,583,393	2698.2	322,826		31,091						(121,060)	31,091			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2018	05/15/2019	05/15/2019	Expiration	1,072	19,055,724	1672.85	389,368		99,198						(146,013)	99,198			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2018	05/16/2019	05/16/2019	Expiration	301	22,344,444	1675.875	484,570		172,239						(181,714)	172,239			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2018	05/17/2019	05/17/2019	Expiration	382	35,038,147	2703.14	763,475		186,703						(286,303)	186,703			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2018	05/20/2019	05/20/2019	Expiration	233	11,872,262	2703.14	243,861		28,975						(91,448)	28,975			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2018	05/22/2019	05/22/2019	Expiration	743	17,001,902	2704.45	355,678		89,757						(133,379)	89,757			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2018	05/24/2019	05/24/2019	Expiration	273	9,317,960	1678.277	199,670		29,072						(74,876)	29,072			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/29/2019	05/29/2019	Expiration	405	12,235,140	1670.16	243,263		25,088						(91,224)	25,088			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2018	05/31/2019	05/31/2019	Expiration	451	52,531,929	2703.08	1,108,333		60,671						(486,209)	60,671			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2018	06/03/2019	06/03/2019	Expiration	1,618	9,908,046	2703.08	215,353		25,508						(98,703)	25,508			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/05/2018	06/05/2019	06/05/2019	Expiration	603	19,077,725	1678.725	401,991		136,159						(184,246)	136,159			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2018	06/07/2019	06/07/2019	Expiration	738	1,691,417	1688.162	33,655		13,721						(15,425)	13,721			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/11/2018	06/11/2019	06/11/2019	Expiration	317	12,333,272	1688.489	253,048		61,347						(115,980)	61,347			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2018	06/12/2019	06/12/2019	Expiration	789	17,641,552	1689.242	381,546		125,821						(174,875)	125,821			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2018	06/13/2019	06/13/2019	Expiration	399	21,815,622	1684.854	488,203		292,899						(223,760)	292,899			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/14/2019	06/14/2019	Expiration	555	42,785,143	1687.73	942,155		434,152						(431,821)	434,152			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/17/2019	06/17/2019	Expiration	1,713	12,160,029	2726.78	256,800		71,378						(117,700)	71,378			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2018	06/18/2019	06/18/2019	Expiration	303	11,144,520	1682.403	231,439		111,551						(106,076)	111,551			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/19/2018	06/19/2019	06/19/2019	Expiration	350	70,636,677	1679.152	1,436,408		357,900						(658,354)	357,900			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/20/2018	06/20/2019	06/20/2019	Expiration	367	56,730,532	2713.16	1,163,057		353,248						(533,068)	353,248			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2019	06/21/2019	Expiration	529	887,854	1678.089	11,276		17,271						(5,168)	17,271			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2018	06/27/2019	06/27/2019	Expiration	155	36,688,724	1670.763	730,193		5,386						(334,672)	5,386			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/03/2018	07/03/2019	07/03/2019	Expiration	539	9,558,849	1671.427	203,210		293,740						(110,072)	293,740			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/06/2018	07/05/2019	07/05/2019	Expiration	319	57,343,141	1680.988	1,292,060		1,450,047						(699,866)	1,450,047			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/06/2018	07/08/2019	07/08/2019	Expiration	1,519	11,271,355	2720.36	257,924		257,809						(139,709)	257,809			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/09/2019	07/09/2019	Expiration	269	12,479,888	1685.816	263,775		190,726						(142,878)	190,726			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2018	07/10/2019	07/10/2019	Expiration	143	41,872,908	2793.84	809,131		607						(438,279)	607			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2018	07/17/2019	07/17/2019	Expiration	1,641	47,116,819	2809.55	918,008								(497,255)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2018	07/19/2019	07/19/2019	Expiration	282	41,395,934	2747.78	942,940		439,656						(510,759)	439,656			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2018	07/22/2019	07/22/2019	Expiration	238	14,129,793	2747.78	300,972		94,797						(163,026)	94,797			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/24/2018	07/24/2019	07/24/2019	Expiration	148	54,495,801	2749.83	1,109,779		192,857						(601,130)	192,857			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2018	07/25/2019	07/25/2019	Expiration	339	21,700,727	1702.092	498,977		260,608						(270,279)	260,608			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2018	07/26/2019	07/26/2019	Expiration	632	69,789,396	1703.767	1,506,476		428,519						(816,008)	428,519			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2018	07/29/2019	07/29/2019	Expiration	1,562	14,214,193	2761.77	308,076		153,218						(166,875)	153,218			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2018	07/31/2019	07/31/2019	Expiration	451	1,899,743	1709.916	33,932		6,787						(18,380)	6,787			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2018	08/01/2019	08/01/2019	Expiration	157	266,785	1701.227	3,655		613						(2,284)	613			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2018	08/02/2019	08/02/2019	Expiration	440	35,269,125	1709.218	809,299		45,445						(505,812)	45,445			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2018	08/05/2019	08/05/2019	Expiration	1,731	13,689,474	2772.14	311,080		1,050						(194,425)	1,050			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/06/2018	08/06/2019	08/06/2019	Expiration	711	1,718,446	1710.536	35,438								(22,149)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	645	1,695,330	1712.122	34,115								(21,322)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2018	08/09/2019	08/09/2019	Expiration	326	13,641,318	2772.19	308,526		14,319						(192,829)	14,319			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Expiration	887	2,168,580	1707.236	44,788								(27,993)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2018	08/15/2019	08/15/2019	Expiration	242	731,013	1706.697	14,445								(9,028)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2018	08/16/2019	08/16/2019	Expiration	533	94,023,872	1720.57	2,016,817		11,826						(1,260,511)	11,826			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2018	08/19/2019	08/19/2019	Expiration	1,678	14,309,659	2793.67	319,875		2,936						(199,922)	2,936			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2018	08/22/2019	08/22/2019	Expiration	332	56,313,110	1721.239	1,175,420		13,590						(734,637)	13,590			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/24/2018	08/23/2019	08/23/2019	Expiration	563	41,649,876	1722.171	950,698								(594,186)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/24/2018	08/26/2019	08/26/2019	Expiration	1,313	14,806,902	2797.8	343,297		663						(214,560)	663			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Expiration	617	1,899,020	1725.768	35,683								(22,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/29/2018	08/29/2019	08/29/2019	Expiration	611	1,582,485	1729.312	32,515								(20,322)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/31/2018	08/30/2019	08/30/2019	Expiration	256	1,075,662	1724.357	18,593								(11,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/04/2018	09/04/2019	09/04/2019	Expiration	261	14,828,480	1722.395	317,198								(224,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/05/2018	09/05/2019	09/05/2019	Expiration	613	2,061,039	1728.916	41,574								(29,448)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/06/2019	09/06/2019	Expiration	204	32,006,410	2807.74	755,274		29,894						(534,986)	29,894			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Expiration	3,695	26,962,430	2807.74	625,719		29,406						(443,217)	29,406			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/11/2018	09/11/2019	09/11/2019	Expiration	513	23,253,705	1731.481	526,680		19,437						(373,065)	19,437			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2018	09/12/2019	09/12/2019	Expiration	555	25,711,237	1734.304	598,827		16,769						(424,169)	16,769			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/13/2019	09/13/2019	Expiration	268	40,813,379	1739.458	956,783		14,688						(677,721)	14,688			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/14/2019	09/14/2019	Expiration	513	44,447,828	2904.98	920,409								(651,956)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/15/2019	09/15/2019	Expiration	237	38,037,941	2904.98	740,136								(524,263)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	2,341	60,977,502	2830.13	1,245,037								(881,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2018	09/18/2019	09/18/2019	Expiration	636	1,612,681	1741.375	33,136								(23,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2018	09/24/2019	09/24/2019	Expiration	239	416,092	1739.493	9,903								(7,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2018	09/25/2019	09/25/2019	Expiration	656	1,509,971	1735.374	32,410								(22,957)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/27/2019	09/27/2019	Expiration	610	53,446,438	1730.82	1,272,659		47,765						(901,467)	47,765			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Expiration	1,731	18,523,420	2818.57	436,601		5,810						(309,259)	5,810			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2018	10/01/2019	10/01/2019	Expiration	268	14,800,329	1734.665	349,852		4,143						(276,966)	4,143			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2018	10/02/2019	10/02/2019	Expiration	515	17,087,512	2827.42	402,672								(318,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2018	10/04/2019	10/04/2019	Expiration	511	58,114,290	1722.705	1,385,912		32,134						(1,097,180)	32,134			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2018	10/07/2019	10/07/2019	Expiration	1,699	20,864,100	2806.71	511,958		9,837						(405,300)	9,837			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/08/2019	10/08/2019	Expiration	521	12,437,717	1726.741	297,912								(235,847)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/09/2018	10/09/2019	10/09/2019	Expiration	432	15,123,119	1715.88	369,943		14,103						(292,872)	14,103			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2018	10/10/2019	10/10/2019	Expiration	439	23,915,110	2751.63	605,534		242,990						(479,381)	242,990			

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2018	10/11/2019	10/11/2019	Expiration	354	62,459,830	2718.06	1,466,124		1,710,431						(1,160,682)	1,710,431			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2018	10/14/2019	10/14/2019	Expiration	1,044	19,375,257	2718.06	425,068		423,345						(336,512)	423,345			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/15/2019	10/15/2019	Expiration	612	12,423,583	2718.47	268,842		288,193						(212,834)	288,193			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2018	10/18/2019	10/18/2019	Expiration	877	45,632,949	2725.64	1,075,519		1,200,253						(851,453)	1,200,253			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2018	10/21/2019	10/21/2019	Expiration	146	17,633,344	2725.64	373,436		403,776						(295,636)	403,776			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2018	10/23/2019	10/23/2019	Expiration	576	21,000,740	1665.818	470,282		621,380						(372,307)	621,380			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2018	10/25/2019	10/25/2019	Expiration	673	60,142,076	1652.391	1,334,732		2,240,550						(1,056,662)	2,240,550			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2018	10/28/2019	10/28/2019	Expiration	674	20,122,330	2695.86	420,899		749,073						(333,211)	749,073			
Nasdaq 100 Indx Opt MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2018	10/31/2019	10/31/2019	Expiration	304	27,972,911	2711.74	598,901		796,923						(474,130)	796,923			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2018	11/01/2019	11/01/2019	Expiration	714	40,604,439	1672.25	913,976		1,246,604						(799,729)	1,246,604			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2018	11/04/2019	11/04/2019	Expiration	629	19,486,229	2729.35	436,139		616,360						(381,622)	616,360			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/05/2018	11/05/2019	11/05/2019	Expiration	728	16,090,239	2735.84	346,939		452,229						(303,571)	452,229			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/06/2018	11/06/2019	11/06/2019	Expiration	970	2,233,666	1679.287	46,366		72,344						(40,570)	72,344			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/13/2018	11/13/2019	11/13/2019	Expiration	1,073	2,199,375	1680.074	47,250		72,703						(41,344)	72,703			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2018	11/15/2019	11/15/2019	Expiration	649	56,038,449	1686.572	1,273,343		1,709,159						(1,114,175)	1,709,159			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2018	11/18/2019	11/18/2019	Expiration	780	19,490,625	2755.65	407,354		492,828						(356,434)	492,828			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2018	11/19/2019	11/19/2019	Expiration	944	16,245,391	2747.48	329,869		453,136						(288,635)	453,136			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	11/21/2019	Expiration	2,354	24,108,707	2732.76	513,118		777,819						(448,978)	777,819			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/22/2019	11/22/2019	Expiration	716	43,480,497	2732.76	961,847		1,581,617						(841,616)	1,581,617			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2018	11/25/2019	11/25/2019	Expiration	576	14,877,471	2729.94	312,180		542,701						(273,157)	542,701			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2018	11/26/2019	11/26/2019	Expiration	660	4,145,541	2738.11	82,254		137,346						(71,972)	137,346			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/27/2018	11/27/2019	11/27/2019	Expiration	620	6,612,100	2740.44	144,605		252,286						(126,529)	252,286			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2018	11/29/2019	11/29/2019	Expiration	437	14,284,227	2756.86	335,485		471,207						(293,549)	471,207			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2018	12/03/2019	12/03/2019	Expiration	389	10,325,539	2773.47	214,176		144,440						(205,252)	144,440			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2018	12/04/2019	12/04/2019	Expiration	473	16,000,488	2747.05	351,337		479,728						(336,698)	479,728			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2018	12/05/2019	12/05/2019	Expiration	518	14,470,131	2747.05	317,123		450,587						(303,909)	450,587			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2018	12/06/2019	12/06/2019	Expiration	344	19,066,272	2743.22	423,008		753,223						(405,383)	753,223			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2018	12/10/2019	12/10/2019	Expiration	209	13,634,980	2727.6	271,484		524,520						(260,172)	524,520			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/11/2018	12/11/2019	12/11/2019	Expiration	626	15,801,121	2728.27	345,280		675,173						(330,893)	675,173			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2018	12/12/2019	12/12/2019	Expiration	1,355	3,162,630	1667.96	65,432		143,006						(62,705)	143,006			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/13/2019	12/13/2019	Expiration	670	41,301,249	2720.57	909,745		2,040,202						(871,839)	2,040,202			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Expiration	951	17,308,153	2720.57	357,004		847,124						(342,129)	847,124			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/20/2019	12/20/2019	Expiration	605	58,117,206	1632.952	1,265,168		4,180,521						(1,212,452)	4,180,521			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Expiration	1,363	21,598,164	2675.55	464,093		1,565,508						(444,756)	1,565,508			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/24/2018	12/24/2019	12/24/2019	Expiration	915	4,421,303	2654.32	78,880		325,666						(75,594)	325,666			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019	12/27/2019	Expiration	137	44,264,854	2693.05	971,137		3,070,645						(930,673)	3,070,645			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Expiration	1,235	27,310,712	2693.05	589,757		1,808,753						(565,183)	1,808,753			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2018	12/31/2019	12/31/2019	Expiration	247	18,982,637	2697.85	396,411		1,226,637						(379,894)	1,226,637			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2018	01/04/2019	01/04/2019	Expiration	1,327	64,581,926	2723.99	1,457,119								(60,713)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2018	01/24/2019	01/24/2019	Expiration	189	44,538,467	2837.54	916,662								(38,194)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2018	02/01/2019	02/01/2019	Expiration	154	39,705,378	2821.98	803,390								(100,424)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2018	02/09/2019	02/09/2019	Expiration	882	49,714,907	2619.55	899,248								(112,406)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2018	02/10/2019	02/10/2019	Expiration	5,414	45,969,449	2619.55	810,141								(101,268)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2018	02/11/2019	02/11/2019	Expiration	3,036	39,252,979	2619.55	705,463								(88,183)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	02/14/2019	Expiration	548	38,628,266	2698.63	734,849								(91,856)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2018	02/23/2019	02/23/2019	Expiration	515	41,278,994	2747.3	827,578								(103,447)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2018	02/24/2019	02/24/2019	Expiration	1,091	45,745,877	2747.3	917,336								(114,667)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2018	02/25/2019	02/25/2019	Expiration	1,707	39,861,773	2747.3	794,268								(99,283)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2018	03/05/2019	03/05/2019	Expiration	966	31,288,730	2720.94	618,749								(128,906)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/15/2018	03/15/2019	03/15/2019	Expiration	370	34,989,678	2747.33	673,163		25,441						(140,242)	25,441			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2018	03/20/2019	03/20/2019	Expiration	2,146	40,759,854	2716.94	788,914								(164,357)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2018	03/27/2019	03/27/2019	Expiration	744	46,659,747	2612.62	838,392								(174,665)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2018	03/28/2019	03/28/2019	Expiration	470	44,401,973	2605	781,236								(162,758)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2018	04/02/2019	04/02/2019	Expiration	384	38,033,841	2581.88	624,120								(182,035)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/10/2018	04/10/2019	04/10/2019	Expiration	2,398	39,267,755	2656.87	666,595		138,316						(194,424)	138,316			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2018	04/11/2019	04/11/2019	Expiration	587	45,584,417	2642.19	803,493		131,765						(234,352)	131,765			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2018	04/17/2019	04/17/2019	Expiration	2,252	50,436,557	2706.39	944,864		112,804						(275,585)	112,804			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/24/2018	04/24/2019	04/24/2019	Expiration	6,092	43,855,463	2634.56	822,445								(239,880)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2018	04/25/2019	04/25/2019	Expiration	658	1,735,903	2639.4	27,427		43,398						(8,000)	43,398			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/27/2018	04/27/2019	04/27/2019	Expiration	4,248	39,283,619	2669.91	797,279								(232,540)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/27/2018	04/28/2019	04/28/2019	Expiration	1,420	44,784,256	2669.91	904,751								(263,886)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/27/2018	04/29/2019	04/29/2019	Expiration	1,496	43,989,804	2669.91	843,014								(245,879)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/02/2018	05/02/2019	05/02/2019	Expiration	433	41,610,883	2635.67	783,231								(293,712)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/04/2018	05/04/2019	05/04/2019	Expiration	1,021	43,865,999	2663.42	875,885								(328,457)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/04/2018	05/05/2019	05/05/2019	Expiration	1,098	42,704,838	2663.42	828,417		4,387						(310,656)	4,387			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/04/2018	05/06/2019	05/06/2019	Expiration	503	40,696,047	2663.42	772,633								(289,738)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/10/2018	05/10/2019	05/10/2019	Expiration	340	38,170,076	2723.07	729,765		7,884						(273,662)	7,884			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	05/14/2019	Expiration	295	37,225,804	2730.13	732,301								(274,613)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/18/2018	05/18/2019	05/18/2019	Expiration	457	41,572,020	2712.97	836,423		3,487						(313,659)	3,487			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/18/2018	05/19/2019	05/19/2019	Expiration	1,537	49,935,583	2712.97	989,348								(371,006)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/18/2018	05/20/2019	05/20/2019	Expiration	658	41,316,293	2712.97	838,363								(314,386)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2018	05/22/2019	05/22/2019	Expiration	373	47,313,733	2724.44	973,680								(365,130)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	05/24/2019	Expiration	235	34,902,312	2727.76	706,079								(264,780)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2018	05/31/2019	05/31/2019	Expiration	202	32,369,424	2705.27	607,483								(227,806)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/05/2018	06/05/2019	06/05/2019	Expiration	686	40,828,852	2748.8	843,027								(386,387)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/06/2018	06/06/2019	06/06/2019	Expiration	379	36,065,211	2772.35	718,429								(329,280)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2018	06/11/2019	06/11/2019	Expiration	532	38,269,891	2782	783,167								(358,951)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2018	06/26/2019	06/26/2019	Expiration	276	42,676,276	2723.06	833,805								(382,161)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/29/2018	06/28/2019	06/28/2019	Expiration	201	68,361,308	2707	1,425,408		760,873						(653,312)	760,873			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/29/2018	06/29/2019	06/29/2019	Expiration	561	41,462,130	2718.37	859,596								(393,981)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/29/2018	06/30/2019	06/30/2019	Expiration	376	52,289,571	2718.37	1,017,107								(466,174)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/29/2018	07/01/2019	07/01/2019	Expiration	294	48,910,482	2707	979,173		265,799						(448,788)	265,799			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2018	07/02/2019	07/02/2019	Expiration	301	37,711,882	2726.71	722,186								(391,184)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/16/2018	07/16/2019	07/16/2019	Expiration	324	46,741,185	2734.3	930,187		160,634						(503,851)	160,634			
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2018	07/19/2019	07/19/2019	Expiration	157	51,633,843	2743.87	1,077,764		152,628						(583,789)	152,628			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/23/2018	07/23/2019	07/23/2019	Expiration	938	37,507,680	2806.98	740,932								(401,338)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/24/2018	07/24/2019	07/24/2019	Expiration	470	1,560,866	1696.785	29,011		24,519						(15,714)	24,519			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2018	07/25/2019	07/25/2019	Expiration	214	34,019,153	2846.07	670,083								(362,962)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/02/2018	08/02/2019	08/02/2019	Expiration	229	32,716,436	2827.22	643,817								(402,386)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2018	08/09/2019	08/09/2019	Expiration	532	37,503,632	2853.58	747,386								(467,116)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/17/2018	08/17/2019	08/17/2019	Expiration	140	40,306,191	2850.13	812,375								(507,734)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/17/2018	08/18/2019	08/18/2019	Expiration	142	44,536,025	2850.13	864,086								(540,053)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/17/2018	08/19/2019	08/19/2019	Expiration	247	38,211,595	2850.13	745,960								(466,225)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/20/2018	08/20/2019	08/20/2019	Expiration	171	31,797,927	2857.05	606,712								(379,195)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2018	08/24/2019	08/24/2019	Expiration	215	34,840,079	2874.69	687,645								(429,778)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2018	08/25/2019	08/25/2019	Expiration	319	44,765,725	2874.69	886,116								(553,822)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2018	08/26/2019	08/26/2019	Expiration	234	31,470,849	2874.69	596,469								(372,793)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/27/2018	08/27/2019	08/27/2019	Expiration	585	35,040,242	2896.74	651,134								(406,959)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/28/2018	08/28/2019	08/28/2019	Expiration	144	39,256,414	2897.52	758,522								(474,076)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2018	09/04/2019	09/04/2019	Expiration	172	35,613,815	2896.72	650,224								(460,575)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2018	09/06/2019	09/06/2019	Expiration	170	26,543,134	2878.05	510,736								(361,771)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2018	09/07/2019	09/07/2019	Expiration	242	31,295,410	2871.68	619,501								(438,813)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2018	09/08/2019	09/08/2019	Expiration	150	30,398,728	2871.68	582,445								(412,565)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2018	09/09/2019	09/09/2019	Expiration	210	46,143,787	2871.68	862,079								(610,639)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2018	09/12/2019	09/12/2019	Expiration	178	31,892,868	2888.92	613,009								(434,215)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2018	09/18/2019	09/18/2019	Expiration	264	43,793,329	2904.31	826,556								(585,477)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2018	09/21/2019	09/21/2019	Expiration	126	44,307,271	2929.67	908,618								(643,604)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2018	09/22/2019	09/22/2019	Expiration	319	39,600,959	2929.67	781,529								(553,583)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2018	09/23/2019	09/23/2019	Expiration	136	36,138,061	2929.67	724,490								(513,180)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2018	09/26/2019	09/26/2019	Expiration	145	32,468,660	2905.97	635,113								(449,871)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2018	09/28/2019	09/28/2019	Expiration	311	41,196,203	2913.98	849,570								(601,779)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2018	09/29/2019	09/29/2019	Expiration	182	41,418,728	2913.98	819,813								(580,701)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2018	09/30/2019	09/30/2019	Expiration	150	40,887,295	2913.98	796,229								(563,996)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2018	10/04/2019	10/04/2019	Expiration	166	41,905,426	2901.61	806,466								(638,452)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/08/2018	10/08/2019	10/08/2019	Expiration	193	40,137,178	2884.43	741,869								(587,313)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2018	10/10/2019	10/10/2019	Expiration	278	36,058,749	2785.68	649,486								(514,176)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/11/2018	10/11/2019	10/11/2019	Expiration	234	36,066,742	2728.37	640,489								(507,054)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2018	10/16/2019	10/16/2019	Expiration	133	37,056,546	2809.92	661,178								(523,433)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/22/2018	10/22/2019	10/22/2019	Expiration	389	36,616,716	2755.88	636,826								(504,154)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/23/2018	10/23/2019	10/23/2019	Expiration	392	36,829,991	2740.69	623,656		24,148						(493,728)	24,148			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/06/2018	11/06/2019	11/06/2019	Expiration	290	41,583,381	2755.45	657,361								(575,191)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2018	11/13/2019	11/13/2019	Expiration	287	39,765,299	2722.18	638,096		17,849						(558,334)	17,849			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/19/2018	11/19/2019	11/19/2019	Expiration	193	31,914,611	2690.73	481,430		104,261						(421,252)	104,261			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019	11/26/2019	Expiration	171	20,286,478	2673.45	289,331								(253,165)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2018	12/04/2019	12/04/2019	Expiration	179	41,577,729	2700.06	601,589		2,963						(576,523)	2,963			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2018	12/05/2019	12/05/2019	Expiration	141	30,853,249	2700.06	465,053								(445,676)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/06/2018	12/06/2019	12/06/2019	Expiration	221	46,879,607	2695.95	692,284								(663,439)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2018	12/11/2019	12/11/2019	Expiration	235	38,093,739	2636.78	490,168		1,187,974						(469,744)	1,187,974			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/24/2018	12/24/2019	12/24/2019	Expiration	316	743,810	2351.1	9,967		16,736						(9,552)	16,736			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2018	12/26/2019	12/26/2019	Expiration	867	3,022,398	1636.939	55,259		159,937						(52,957)	159,937			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2018	12/31/2019	12/31/2019	Expiration	1,063	2,177,326	1644.905	46,091		135,062						(44,171)	135,062			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/04/2018	01/04/2019	01/04/2019	Expiration	23,600		250.75	178,416								(7,434)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/11/2018	01/11/2019	01/11/2019	Expiration	12,100		255.75	94,723								(3,947)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/29/2018	01/29/2019	01/29/2019	Expiration	10,000		264.39	76,601								(3,192)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/31/2018	01/31/2019	01/31/2019	Expiration	1,100		270.64	96,521								(4,022)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	02/01/2018	02/01/2019	02/01/2019	Expiration	11,600		261.87	85,555								(10,694)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	02/12/2018	02/12/2019	02/12/2019	Expiration	1,900		254.62	101,257		113,567						(12,657)	113,567			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	02/15/2018	02/15/2019	02/15/2019	Expiration	8,600		252	60,629		56,429						(7,579)	56,429			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	02/21/2018	02/21/2019	02/21/2019	Expiration	800		254.18	79,164		71,899						(9,896)	71,899			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	02/27/2018	02/27/2019	02/27/2019	Expiration	14,000		254.1	99,554		80,296						(12,444)	80,296			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	03/05/2018	03/05/2019	03/05/2019	Expiration	11,500		248.75	82,351		103,170						(17,157)	103,170			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	03/27/2018	03/27/2019	03/27/2019	Expiration	21,300		238.58	147,917		271,941						(30,816)	271,941			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	04/04/2018	04/04/2019	04/04/2019	Expiration	12,000		242.64	106,241		182,126						(30,987)	182,126			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	04/05/2018	04/05/2019	04/05/2019	Expiration	15,400		245.05	121,565		204,960						(35,456)	204,960			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	04/10/2018	04/10/2019	04/10/2019	Expiration	(4,125		254.45	62,558		106,107						(18,246)	106,107			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	04/11/2018	04/11/2019	04/11/2019	Expiration	1,300		250.36	86,921		142,965						(25,352)	142,965			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	04/16/2018	04/16/2019	04/16/2019	Expiration	1,700		254.33	80,196		134,181						(23,390)	134,181			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	04/17/2018	04/17/2019	04/17/2019	Expiration	1,600		256.55	120,136		184,075						(35,040)	184,075			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	04/20/2018	04/19/2019	04/19/2019	Expiration	13,700		246.65	99,582		165,171						(29,045)	165,171			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	04/25/2018	04/25/2019	04/25/2019	Expiration	2,000		249.27	130,130		238,674						(37,955)	238,674			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/02/2018	05/02/2019	05/02/2019	Expiration	1,300		247.62	116,817		220,806						(43,807)	220,806			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/08/2018	05/08/2019	05/08/2019	Expiration	10,400		243.6	76,256		141,141						(28,596)	141,141			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/30/2018	05/30/2019	05/30/2019	Expiration	2,200		255.31	122,393		123,236						(45,898)	123,236			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/05/2018	06/05/2019	06/05/2019	Expiration	10,700		248	78,861		117,158						(36,145)	117,158			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/19/2018	06/19/2019	06/19/2019	Expiration	10,800		247	94,734		161,910						(43,420)	161,910			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/09/2018	07/09/2019	07/09/2019	Expiration	10,500		247.77	83,536		144,801						(45,249)	144,801			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/10/2018	07/10/2019	07/10/2019	Expiration	10,000		249.19	77,904		120,881						(42,198)	120,881			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/12/2018	07/12/2019	07/12/2019	Expiration	8,000		249.25	67,889		110,317						(36,773)	110,317			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/17/2018	07/17/2019	07/17/2019	Expiration	12,700		251.2	90,828		138,888						(49,198)	138,888			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/23/2018	07/23/2019	07/23/2019	Expiration	8,200		250.44	67,441		101,695						(36,531)	101,695			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/06/2018	08/06/2019	08/06/2019	Expiration	1,800		263.95	93,839		66,009						(58,649)	66,009			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/08/2018	08/08/2019	08/08/2019	Expiration	1,300		264.79	94,015		78,013						(58,759)	78,013			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/13/2018	08/13/2019	08/13/2019	Expiration	2,100		260.7	108,342		141,547						(67,714)	141,547			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/28/2018	08/28/2019	08/28/2019	Expiration	11,400		260.64	113,976								(71,235)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/29/2018	08/29/2019	08/29/2019	Expiration	1,700		270.39	81,355		21,712						(50,847)	21,712			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/17/2018	09/17/2019	09/17/2019	Expiration	9,600		260.62	87,607		79,118						(62,055)	79,118			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/25/2018	09/25/2019	09/25/2019	Expiration	10,300		264.92	85,645		49,234						(60,665)	49,234			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/11/2018	10/11/2019	10/11/2019	Expiration	17,200		250.53	151,260		248,329						(119,748)	248,329			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/22/2018	10/22/2019	10/22/2019	Expiration	8,700		253.17	64,634		94,113						(51,169)	94,113			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/29/2018	10/29/2019	10/29/2019	Expiration	8,400		244.43	67,966		122,715						(53,806)	122,715			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/31/2018	10/31/2019	10/31/2019	Expiration	8,800		251.16	92,512		146,344						(73,239)	146,344			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	11/05/2018	11/05/2019	11/05/2019	Expiration	6,500		254.62	55,434		81,482						(48,505)	81,482			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	11/06/2018	11/06/2019	11/06/2019	Expiration	10,000		256.35	89,056		111,380						(77,924)	111,380			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	11/07/2018	11/07/2019	11/07/2019	Expiration	1,500		270.96	117,418		135,561						(102,741)	135,561			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	11/20/2018	11/20/2019	11/20/2019	Expiration	1,600		253.22	114,999		213,261						(100,624)	213,261			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	12/27/2018	12/27/2019	12/27/2019	Expiration	18,000		231.39	119,710		232,399						(114,722)	232,399			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2018	01/03/2019	01/03/2019	Expiration	336	33,061,862	2713.06	773,189		44,731						(32,216)	44,731			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2018	01/08/2019	01/08/2019	Expiration	256	8,820,895	2747.71	148,885								(6,204)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/18/2018	01/18/2019	01/18/2019	Expiration	29	5,258,137	26017.81	116,668								(4,861)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/22/2018	01/22/2019	01/22/2019	Expiration	40	2,393,746	26214.6	47,964								(1,998)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/24/2018	01/24/2019	01/24/2019	Expiration	33	4,177,157	26252.12	76,320								(3,180)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2018	02/01/2019	02/01/2019	Expiration	17	6,493,204	25520.96	149,034								(18,629)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2018	02/02/2019	02/02/2019	Expiration	18	4,368,712	25520.96	79,780								(9,973)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2018	02/03/2019	02/03/2019	Expiration	17	895,313	25520.96	17,080								(2,135)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2018	02/04/2019	02/04/2019	Expiration	20	3,966,695	25520.96	77,044								(9,630)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/07/2018	02/07/2019	02/07/2019	Expiration	12	4,309,541	24893.35	89,208		32,357						(11,151)	32,357			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/23/2018	02/22/2019	02/22/2019	Expiration	3,893	63,557,046	2747.3	1,775,512		1,057,544						(221,699)	1,057,544			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/23/2018	02/25/2019	02/25/2019	Expiration	456	23,308,482	2747.3	585,701		414,111						(73,213)	414,111			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/26/2018	02/26/2019	02/26/2019	Expiration	324	8,813,211	2779.6	171,849								(21,481)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	03/07/2019	Expiration	719	31,686,103	2726.8	899,348		250,967						(187,364)	250,967			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/08/2018	03/08/2019	03/08/2019	Expiration	372	56,900,631	2738.97	1,496,886		156,436						(311,851)	156,436			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2018	03/09/2019	03/09/2019	Expiration	975	11,944,196	2786.57	250,874								(52,265)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2018	03/10/2019	03/10/2019	Expiration	726	14,244,316	2786.57	288,865								(60,180)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2018	03/11/2019	03/11/2019	Expiration	406	19,609,226	2786.57	391,128		36,677						(81,485)	36,677			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/14/2018	03/14/2019	03/14/2019	Expiration	245	16,188,853	2749.48	334,887		149,665						(69,768)	149,665			
SPXD5UN Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2018	03/15/2019	03/15/2019	Expiration	475	35,330,750	2708.02	751,223		214,126						(156,505)	214,126			
SPXD5UN Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2018	03/18/2019	03/18/2019	Expiration	248	12,143,724	2708.02	255,975		31,719						(53,328)	31,719			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2018	03/20/2019	03/20/2019	Expiration	37	6,287,282	24727.27	124,781		160,279						(25,996)	160,279			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2018	03/22/2019	03/22/2019	Expiration	19	6,519,594	23957.89	132,268		225,556						(27,556)	225,556			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/26/2018	03/26/2019	03/26/2019	Expiration	312	9,341,770	2658.55	206,608		246,436						(43,043)	246,436			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2018	03/29/2019	03/29/2019	Expiration	28	12,906,636	24103.11	260,349		451,009						(54,239)	451,009			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2018	03/30/2019	03/30/2019	Expiration	39	1,866,670	24103.11	35,527		61,877						(7,401)	61,877			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2018	03/31/2019	03/31/2019	Expiration	15	1,400,195	24103.11	31,339		55,013						(6,529)	55,013			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2018	04/01/2019	04/01/2019	Expiration	25	5,146,602	24103.11	101,984		182,659						(21,247)	182,659			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2018	04/10/2019	04/10/2019	Expiration	299	7,795,597	2656.87	149,545		228,943						(43,617)	228,943			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2018	04/11/2019	04/11/2019	Expiration	415	9,738,400	2642.19	206,193		328,325						(60,140)	328,325			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/12/2018	04/12/2019	04/12/2019	Expiration	500	17,345,517	2663.99	352,802		591,298						(102,900)	591,298			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2018	04/13/2019	04/13/2019	Expiration	420	16,085,920	2656.3	333,923		567,360						(97,394)	567,360			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2018	04/14/2019	04/14/2019	Expiration	428	11,645,191	2656.3	248,425		401,825						(72,457)	401,825			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2018	04/15/2019	04/15/2019	Expiration	840	17,852,162	2656.3	381,785		624,085						(111,354)	624,085			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/16/2018	04/16/2019	04/16/2019	Expiration	680	10,036,336	2677.84	205,347		306,749						(59,893)	306,749			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/17/2018	04/17/2019	04/17/2019	Expiration	333	12,036,467	2706.39	231,436		276,144						(67,502)	276,144			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/19/2017	04/19/2019	04/19/2019	Expiration	84	195,907	2338.17	4,161		18,440						(607)	18,440			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/27/2018	04/26/2019	04/26/2019	Expiration	70	9,508,663	24311.19	200,614		363,072						(58,512)	363,072			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/27/2018	04/27/2019	04/27/2019	Expiration	30	3,642,545	24311.19	64,988		110,304						(18,955)	110,304			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/27/2018	04/28/2019	04/28/2019	Expiration	26	2,250,114	24311.19	45,411		79,368						(13,245)	79,368			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/27/2018	04/29/2019	04/29/2019	Expiration	32	4,835,591	24311.19	97,316		170,103						(28,384)	170,103			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/01/2018	05/01/2019	05/01/2019	Expiration	72	5,366,508	24099.05	108,025		204,120						(40,509)	204,120			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/07/2018	05/07/2019	05/07/2019	Expiration	347	9,254,379	2672.63	185,202		302,072						(69,451)	302,072			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/08/2018	05/08/2019	05/08/2019	Expiration	324	10,195,393	2671.92	184,996		316,173						(69,374)	316,173			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/09/2018	05/09/2019	05/09/2019	Expiration	26	19,220,789	24542.54	360,955		521,203						(135,358)	521,203			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2018	05/10/2019	05/10/2019	Expiration	43	7,239,944	24831.17	151,076		269,397						(56,653)	269,397			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2018	05/11/2019	05/11/2019	Expiration	67	3,148,413	24831.17	62,478		58,437						(23,429)	58,437			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2018	05/12/2019	05/12/2019	Expiration	31	1,444,948	24831.17	25,272		29,916						(9,477)	29,916			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2018	05/13/2019	05/13/2019	Expiration	25	6,717,916	24831.17	130,829		119,934						(49,061)	119,934			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/15/2018	05/15/2019	05/15/2019	Expiration	39	4,784,496	24706.41	86,816		134,894						(32,556)	134,894			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2017	05/17/2019	05/17/2019	Expiration	100	234,713	2357.03	5,194		22,266						(974)	22,266			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2018	05/18/2019	05/18/2019	Expiration	283	11,878,427	2712.97	237,696		308,518						(89,136)	308,518			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2018	05/19/2019	05/19/2019	Expiration	523	11,764,342	2712.97	230,628		273,593						(86,485)	273,593			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2018	05/20/2019	05/20/2019	Expiration	484	11,962,798	2712.97	245,799		245,501						(92,175)	245,501			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Expiration	21	3,505,472	25013.29	67,017		63,162						(25,131)	63,162			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/22/2018	05/22/2019	05/22/2019	Expiration	581	1,458,207	1677.167	29,622		9,961						(11,108)	9,961			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2018	05/23/2019	05/23/2019	Expiration	15	7,406,625	24886.81	137,183		128,358						(51,444)	128,358			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2018	05/24/2019	05/24/2019	Expiration	34	16,752,921	24811.76	319,797		198,127						(119,924)	198,127			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/29/2018	05/29/2019	05/29/2019	Expiration	219	7,270,696	2689.86	135,742		179,381						(50,903)	179,381			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2018	06/01/2019	06/01/2019	Expiration	451	14,115,642	2734.62	293,052		259,378						(134,316)	259,378			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2018	06/02/2019	06/02/2019	Expiration	424	13,507,412	2734.62	267,026		232,324						(122,387)	232,324			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2018	06/03/2019	06/03/2019	Expiration	527	11,409,145	2734.62	227,389		208,672						(104,220)	208,672			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/05/2018	06/05/2019	06/05/2019	Expiration	2,615	35,961,651	2748.8	972,043		911,805						(445,520)	911,805			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2018	06/06/2019	06/06/2019	Expiration	421	10,417,354	2772.35	195,033		72,660						(89,390)	72,660			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/11/2018	06/11/2019	06/11/2019	Expiration	302	10,315,062	2782	203,138		664						(93,105)	664			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/13/2018	06/13/2019	06/13/2019	Expiration	2,605	43,821,603	2775.63	1,178,194		1,241,475						(540,006)	1,241,475			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2019	06/14/2019	Expiration	130	315,756	2437.92	6,505		19,174						(1,491)	19,174			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2018	06/15/2019	06/15/2019	Expiration	291	8,829,186	2779.66	171,254		26,888						(78,492)	26,888			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2018	06/16/2019	06/16/2019	Expiration	373	11,856,959	2779.66	227,722		77,798						(104,372)	77,798			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2018	06/17/2019	06/17/2019	Expiration	417	11,840,933	2779.66	226,812		51,967						(103,956)	51,967			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/19/2018	06/19/2019	06/19/2019	Expiration	375	11,894,079	2762.59	220,235		125,940						(100,941)	125,940			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2018	06/21/2019	06/21/2019	Expiration	34	6,254,702	24580.89	124,540		234,288						(55,465)	234,288			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2018	06/22/2019	06/22/2019	Expiration	36	1,492,450	24580.89	33,791		49,268						(15,487)	49,268			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2018	06/23/2019	06/23/2019	Expiration	31	1,816,749	24580.89	31,842		50,603						(14,594)	50,603			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2018	06/24/2019	06/24/2019	Expiration	52	5,146,445	24580.89	108,438		170,928						(49,701)	170,928			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2019	06/28/2019	Expiration	47	114,261	2440.69	2,290		6,949						(525)	6,949			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/06/2018	07/05/2019	07/05/2019	Expiration	21	7,883,431	24456.48	170,301		311,854						(92,246)	311,854			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/06/2018	07/06/2019	07/06/2019	Expiration	22	3,756,055	24456.48	75,272		149,262						(40,772)	149,262			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/06/2018	07/07/2019	07/07/2019	Expiration	27	1,958,065	24456.48	33,390		63,947						(18,086)	63,947			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/06/2018	07/08/2019	07/08/2019	Expiration	43	3,248,118	24456.48	68,922		130,206						(37,333)	130,206			
S&P 500 Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/10/2018	07/10/2019	07/10/2019	Expiration	346	8,426,290	2793.84	165,288		20,189						(89,531)	20,189			
S&P 500 Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/12/2017	07/12/2019	07/12/2019	Expiration	117	286,585	2443.25	5,689		19,788						(1,541)	19,788			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/16/2018	07/16/2019	07/16/2019	Expiration	26	3,820,088	25064.36	66,745		99,378						(36,154)	99,378			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/19/2018	07/19/2019	07/19/2019	Expiration	28	2,456,733	25064.5	55,249		92,563						(29,927)	92,563			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/24/2018	07/24/2019	07/24/2019	Expiration	17	4,181,235	25241.94	89,235		97,229						(48,336)	97,229			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/25/2018	07/25/2019	07/25/2019	Expiration	10	16,777,009	25414.1	314,568		71,390						(170,391)	71,390			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	07/26/2019	Expiration	29	22,132,792	25451.06	428,029		384,357						(231,849)	384,357			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/27/2018	07/27/2019	07/27/2019	Expiration	39	1,884,283	25451.06	33,254		11,406						(18,013)	11,406			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/27/2018	07/28/2019	07/28/2019	Expiration	52	1,720,164	25451.06	34,540		11,670						(18,709)	11,670			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/27/2018	07/29/2019	07/29/2019	Expiration	50	6,383,013	25451.06	121,899		135,298						(66,028)	135,298			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/31/2018	07/31/2019	07/31/2019	Expiration	18	17,126,683	25415.19	315,526		133,448						(170,910)	133,448			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/01/2018 08/08/2018	08/01/2019	08/01/2019	Expiration	604	1,699,334	2813.36	25,473		38,235						(15,921)	38,235			
S&P 500 Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11		08/08/2019	08/08/2019	Expiration	462	11,737,041	2857.7	226,333								(141,458)				
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/17/2018	08/16/2019	08/16/2019	Expiration	25	10,298,148	25669.32	206,111		98,018						(128,819)	98,018			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/17/2018	08/17/2019	08/17/2019	Expiration	34	1,977,368	25669.32	34,140		1,780						(21,337)	1,780			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/17/2018	08/18/2019	08/18/2019	Expiration	50	3,077,871	25669.32	57,816		10,843						(36,135)	10,843			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/17/2018	08/19/2019	08/19/2019	Expiration	64	5,479,193	25669.32	112,145		72,242						(70,091)	72,242			
S&P 500 Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/21/2018	08/21/2019	08/21/2019	Expiration	360	13,213,311	2862.96	255,877								(159,923)				
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/23/2018	08/23/2019	08/23/2019	Expiration	32	5,726,431	25656.98	115,787								(72,367)				
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/27/2018	08/27/2019	08/27/2019	Expiration	16	5,922,651	26049.64	116,763								(72,977)				
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/31/2018	08/30/2019	08/30/2019	Expiration	16	13,150,265	25964.82	260,844		170,587						(162,427)	170,587			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/31/2018	08/31/2019	08/31/2019	Expiration	48	1,658,929	25964.82	37,470								(23,419)				
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/31/2018	09/01/2019	09/01/2019	Expiration	25	1,562,510	25964.82	27,098								(16,936)				
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/31/2018	09/02/2019	09/02/2019	Expiration	26	1,594,903	25964.82	33,394								(20,871)				
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/31/2018	09/03/2019	09/03/2019	Expiration	33	4,194,024	25964.82	83,439		12,495						(52,149)	12,495			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/13/2018	09/13/2019	09/13/2019	Expiration	18	3,913,636	26145.99	79,614		85,132						(56,393)	85,132			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/20/2018	09/20/2019	09/20/2019	Expiration	217	45,126,353	2930.75	893,623								(632,983)				
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/24/2018	09/24/2019	09/24/2019	Expiration	465	30,570,628	2919.37	595,553								(421,850)				
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/27/2018	09/27/2019	09/27/2019	Expiration	40	6,262,837	26439.93	126,304		50,894						(89,465)	50,894			
S&P 500 Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/01/2018	10/01/2019	10/01/2019	Expiration	855	28,081,484	2924.59	680,086		142,814						(538,402)	142,814			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/02/2018	10/02/2019	10/02/2019	Expiration	633	1,542,535	1735.756	32,521								(25,746)				
S&P 500 Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/04/2018	10/04/2019	10/04/2019	Expiration	1,665	34,698,494	2901.61	937,486		592,299						(742,176)	592,299			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/08/2018	10/08/2019	10/08/2019	Expiration	33	5,045,555	26486.78	95,483								(75,591)				
S&P 500 Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/09/2018	10/09/2019	10/09/2019	Expiration	1,986	31,181,081	2880.34	888,376		422,843						(703,298)	422,843			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/12/2018	10/11/2019	10/11/2019	Expiration	1,404	3,884,547	2767.13	57,025		87,402						(45,145)	87,402			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/12/2018	10/14/2019	10/14/2019	Expiration	528	1,460,142	2767.13	21,435		32,853						(16,969)	32,853			
S&P 500 Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/15/2018	10/15/2019	10/15/2019	Expiration	1,688	29,372,816	2750.79	838,178		1,275,671						(663,558)	1,275,671			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/16/2018	10/16/2019	10/16/2019	Expiration	821	1,374,921	1675.384	31,774		30,012						(25,155)	30,012			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/18/2018	10/18/2019	10/18/2019	Expiration	425	1,178,089	2768.78	17,353		26,507						(13,738)	26,507			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/22/2018	10/22/2019	10/22/2019	Expiration	356	29,487,671	2755.88	766,280		1,174,317						(606,639)	1,174,317			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/24/2018	10/24/2019	10/24/2019	Expiration	297	787,944	2656.1	11,409		17,729						(9,032)	17,729			
S&P 500 Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/25/2018	10/25/2019	10/25/2019	Expiration	2,054	45,784,633	2705.57	1,260,396		2,117,877						(997,814)	2,117,877			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/29/2018	10/29/2019	10/29/2019	Expiration	918	2,403,977	1654.033	47,676		84,639						(37,744)	84,639			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/01/2018	11/01/2019	11/01/2019	Expiration	378	39,299,286	2740.37	1,164,874		1,975,121						(1,019,265)	1,975,121			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/05/2018	11/05/2019	11/05/2019	Expiration	435	33,411,727	2738.31	826,186		1,421,780						(722,912)	1,421,780			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/07/2018	11/07/2019	11/07/2019	Expiration	2,307	29,184,948	2813.89	918,754		1,444,090						(803,910)	1,444,090			
S&P 500 Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/14/2018	11/14/2019	11/14/2019	Expiration	2,197	29,236,879	2701.58	879,629		1,622,025						(769,676)	1,622,025			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/15/2018	11/15/2019	11/15/2019	Expiration	17	38,652,384	25289.27	1,146,502		2,075,950						(1,003,189)	2,075,950			
S&P Digital			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/20/2018	11/20/2019	11/20/2019	Expiration	716	1,892,748	2641.89	26,726		42,587						(23,385)	42,587			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/21/2018	11/21/2019	11/21/2019	Expiration	29	7,423,803	24464.69	122,531		224,580						(107,214)	224,580			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/21/2018	11/22/2019	11/22/2019	Expiration	68	13,835,852	24464.69	242,814		423,814						(212,462)	423,814			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/23/2018	11/23/2019	11/23/2019	Expiration	42	1,800,403	24285.95	39,234		74,572						(34,330)	74,572			
Dow Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/23/2018	11/24/2019	11/24/2019	Expiration	29	1,780,449	24285.95	31,140		56,810						(27,248)	56,810			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/23/2018	11/25/2019	11/25/2019	Expiration	41	5,532,382	24285.95	100,790		173,086						(88,191)	173,086			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/26/2018	11/26/2019	11/26/2019	Expiration	884	2,015,024	1674.535	41,339		78,472						(36,172)	78,472			
S&P 500 Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/27/2018	11/27/2019	11/27/2019	Expiration	2,017	25,831,661	2682.17	766,173		1,600,366						(670,401)	1,600,366			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/29/2018	11/29/2019	11/29/2019	Expiration	858	1,446,795	1685.604	33,334		49,183						(29,167)	49,183			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/03/2018	12/03/2019	12/03/2019	Expiration	1,458	37,287,299	1695.24	1,008,271		1,638,813						(966,260)	1,638,813			
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/06/2018	12/06/2019	12/06/2019	Expiration	63,704	28,911,000	98	402,000		527,053						(385,250)	527,053			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/11/2018	12/11/2019	12/11/2019	Expiration	49	39,205,292	24370.24	1,175,909		2,513,590						(1,126,913)	2,513,590			
Dow Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/12/2018	12/12/2019	12/12/2019	Expiration	42	48,823,756	24527.27	703,533		420,228						(674,219)	420,228			
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/12/2018	12/13/2019	12/13/2019	Expiration	50,224	64,717,995	98	1,476,336		2,915,846						(1,414,822)	2,915,846			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/17/2018	12/17/2019	12/17/2019	Expiration	1,125	2,334,436	1650.784	50,210		129,071						(48,118)	129,071			
SPXD5UN Index Option PTPT			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/18/2018	12/18/2019	12/18/2019	Expiration	299	20,254,803	2702.31	417,032		1,078,305						(399,655)	1,078,305			
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/19/2018	12/20/2019	12/20/2019	Expiration	73,490	25,785,000	98	328,000		389,925						(314,333)	389,925			
S&P 500 Index Option MAV			Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/24/2018	12/24/2019	12/24/2019	Expiration	221	4,364,238	2351.1	80,013		220,915						(76,680)	220,915			
SPXD5UN Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/23/2018	03/22/2019	03/22/2019	Expiration	651	28,050,004	2663.13	596,673		359,231						(124,307)	359,231			
SPXD5UN Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/23/2018	03/25/2019	03/25/2019	Expiration	393	9,873,614	2663.13	204,054		119,806						(42,511)	119,806			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/26/2018	03/26/2019	03/26/2019	Expiration	455	25,845,939	2658.55	707,803		955,130						(147,459)	955,130			
S&P Digital			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/27/2018	03/27/2019	03/27/2019	Expiration	746	1,948,543	2612.62	30,397		48,714						(6,333)	48,714			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/28/2018	03/28/2019	03/28/2019	Expiration	50	5,682,712	23848.42	113,958		204,356						(23,741)	204,356			
S&P Digital			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/04/2018	04/04/2019	04/04/2019	Expiration	508	38,225,988	2644.69	1,125,252		1,690,998						(328,199)	1,690,998			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/04/2018	04/05/2019	04/05/2019	Expiration	34,112	17,732,000	98	268,740		374,166						(78,383)	374,166			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/09/2018	04/09/2019	04/09/2019	Expiration	17	5,136,048	23979.1	94,083		174,029						(27,441)	174,029			
S&P Digital			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/11/2018	04/11/2019	04/11/2019	Expiration	530	1,400,812	2642.19	21,713		35,020						(6,333)	35,020			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/12/2018	04/12/2019	04/12/2019	Expiration	266	39,059,429	2663.99	1,200,779		1,849,496						(350,227)	1,849,496			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/23/2018	04/23/2019	04/23/2019	Expiration	15	5,246,529	24448.69	103,853		170,663						(30,290)	170,663			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/26/2018	04/26/2019	04/26/2019	Expiration	2,906	38,809,671	2666.94	1,153,590		1,937,759						(336,464)	1,937,759			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/02/2018	05/03/2019	05/03/2019	Expiration	44,592	58,751,357	98	1,375,730		2,350,689						(515,899)	2,350,689			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/07/2018	05/07/2019	05/07/2019	Expiration	26	6,009,677	24357.32	98,494		175,984						(36,935)	175,984			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/16/2018	05/16/2019	05/16/2019	Expiration	2,225	28,751,679	2722.46	819,551		1,125,836						(307,331)	1,125,836			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/16/2018	05/17/2019	05/17/2019	Expiration	29,867	17,426,000	98	253,700		357,598						(95,138)	357,598			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/30/2018	05/30/2019	05/30/2019	Expiration	3,061	30,164,470	2724.01	960,714		681,432						(360,268)	681,432			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/30/2018	05/31/2019	05/31/2019	Expiration	37,133	16,633,000	98	242,000		336,170						(90,750)	336,170			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/07/2018	06/07/2019	06/07/2019	Expiration	30	34,553,131	25241.41	924,509		1,092,276						(423,733)	1,092,276			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/11/2018	06/11/2019	06/11/2019	Expiration	17	4,148,132	25322.31	84,979		68,078						(38,949)	68,078			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/12/2018	06/12/2019	06/12/2019	Expiration	1,910	32,518,917	2786.85	853,216		944,676						(391,057)	944,676			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/13/2018	06/13/2019	06/13/2019	Expiration	24	4,616,063	25201.2	87,651		95,082						(40,174)	95,082			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/19/2018	06/19/2019	06/19/2019	Expiration	2,235	35,466,432	2762.59	974,936		1,372,008						(446,846)	1,372,008			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/20/2018	06/21/2019	06/21/2019	Expiration	29,918	29,693,087	98	500,804		589,421						(229,535)	589,421			
SPXD5UN Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/25/2018	06/25/2019	06/25/2019	Expiration	705	11,196,069	2707.09	247,719		215,497						(113,538)	215,497			
SPXD5UN Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/27/2018	06/27/2019	06/27/2019	Expiration	312	23,100,374	2701.92	518,345		498,236						(237,575)	498,236			

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SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2018	06/28/2019	06/28/2019	Expiration	299	10,397,194	2705.53	236,633		254,085						(108,457)	254,085			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/05/2018	07/05/2019	07/05/2019	Expiration	43,337	43,646,277	98	1,108,513		1,707,657						(600,444)	1,707,657			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/10/2018	07/10/2019	07/10/2019	Expiration	2,058	29,462,588	2793.84	814,266		1,188,918						(441,061)	1,188,918			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/11/2018	07/11/2019	07/11/2019	Expiration	314	949,590	1684.437	18,159		18,890						(9,836)	18,890			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/12/2018	07/12/2019	07/12/2019	Expiration	340	43,405,964	2732.48	1,167,897		1,642,432						(632,611)	1,642,432			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2018	07/16/2019	07/16/2019	Expiration	614	27,781,643	1688.265	700,117		1,085,882						(379,230)	1,085,882			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/17/2018	07/17/2019	07/17/2019	Expiration	248	48,749,421	2741.54	1,228,862		1,467,507						(665,633)	1,467,507			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2018	07/19/2019	07/19/2019	Expiration	2,433	37,623,628	2804.49	1,053,169		1,526,559						(570,466)	1,526,559			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/23/2018	07/23/2019	07/23/2019	Expiration	1,122	30,391,083	2806.98	724,690		1,115,234						(392,540)	1,115,234			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/24/2018	07/24/2019	07/24/2019	Expiration	1,753	28,970,590	2820.4	794,380		1,183,046						(430,289)	1,183,046			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/25/2018	07/25/2019	07/25/2019	Expiration	2,448	35,670,905	2846.07	963,922		1,312,109						(522,124)	1,312,109			
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/30/2018	07/30/2019	07/30/2019	Expiration	245	66,247,446	2802.6	1,470,122		1,213,392						(796,316)	1,213,392			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2018	08/01/2019	08/01/2019	Expiration	2,476	32,681,282	2813.36	979,370		1,259,644						(612,107)	1,259,644			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2018	08/02/2019	08/02/2019	Expiration	37,286	18,330,000	98	261,500		361,800						(163,438)	361,800			
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/07/2018	08/07/2019	08/07/2019	Expiration	190	71,783,559	2858.45	1,631,175		304,019						(1,019,484)	304,019			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/08/2018	08/08/2019	08/08/2019	Expiration	406	66,013,973	1709.921	1,477,922		852,441						(923,701)	852,441			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2018	08/09/2019	08/09/2019	Expiration	309	36,226,156	1702.973	832,967		68,775						(520,605)	68,775			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2018	08/12/2019	08/12/2019	Expiration	1,850	15,032,448	2763.54	336,452		5,079						(210,283)	5,079			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/14/2018	08/14/2019	08/14/2019	Expiration	1,532	28,980,247	2839.96	774,940		6,438						(484,338)	6,438			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2018	08/16/2019	08/16/2019	Expiration	1,946	33,751,202	2840.69	937,338		564,097						(585,836)	564,097			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/20/2018	08/20/2019	08/20/2019	Expiration	393	27,893,349	1723.348	701,299		401,039						(438,312)	401,039			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/21/2018	08/21/2019	08/21/2019	Expiration	413	37,122,207	1724.504	981,951		735,042						(613,720)	735,042			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/22/2018	08/23/2019	08/23/2019	Expiration	37,612	17,664,000	98	254,500		343,168						(159,063)	343,168			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/27/2018	08/27/2019	08/27/2019	Expiration	192	44,220,266	2805.09	1,051,771								(657,357)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/28/2018	08/28/2019	08/28/2019	Expiration	161	16,484,957	2804.44	375,653								(234,783)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2018	08/30/2019	08/30/2019	Expiration	287	15,031,794	2800.85	346,931		4,152						(216,832)	4,152			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/04/2018	09/04/2019	09/04/2019	Expiration	1,843	30,378,875	2896.72	851,730		411,395						(603,308)	411,395			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/05/2018	09/06/2019	09/06/2019	Expiration	26,816	53,874,682	98	1,306,787		1,210,633						(925,641)	1,210,633			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/10/2018	09/10/2019	09/10/2019	Expiration	1,153	9,353,895	2815.45	209,593								(148,462)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2018	09/13/2019	09/13/2019	Expiration	155	46,983,082	2828.31	1,215,955		1,034,078						(861,301)	1,034,078			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/17/2018	09/17/2019	09/17/2019	Expiration	415	47,316,158	2829.37	1,178,978		1,044,719						(835,109)	1,044,719			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/18/2018	09/18/2019	09/18/2019	Expiration	987	20,690,640	2834.05	477,622		4,562						(338,316)	4,562			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/19/2018	09/19/2019	09/19/2019	Expiration	822	53,681,929	2834.38	1,470,351		911,988						(1,041,498)	911,988			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/19/2018	09/20/2019	09/20/2019	Expiration	29,051	16,251,000	98	241,000		366,438						(170,708)	366,438			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/24/2018	09/24/2019	09/24/2019	Expiration	142	13,026,610	2832.02	298,938								(211,748)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/25/2018	09/25/2019	09/25/2019	Expiration	390	18,646,771	2825.51	432,248		6,339						(306,176)	6,339			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/26/2018	09/26/2019	09/26/2019	Expiration	342	27,880,869	1731.322	658,635		18,911						(466,533)	18,911			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2018	09/27/2019	09/27/2019	Expiration	308	14,774,830	2815.8	353,674		8,697						(250,519)	8,697			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/03/2018	10/03/2019	10/03/2019	Expiration	467	31,514,331	1729.586	760,320		2,066						(601,920)	2,066			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2018	10/04/2019	10/04/2019	Expiration	357	1,125,065	1724.181	22,033								(17,443)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/09/2018	10/09/2019	10/09/2019	Expiration	21	5,749,606	26430.57	116,168								(91,967)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2018	10/15/2019	10/15/2019	Expiration	523	1,731,057	1667.391	32,173		46,711						(25,471)	46,711			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2018	10/18/2019	10/18/2019	Expiration	27,806	67,826,076	98	1,603,215		2,382,705						(1,269,212)	2,382,705			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/23/2018	10/23/2019	10/23/2019	Expiration	2,500	35,519,432	2740.69	1,060,463		1,630,485						(839,533)	1,630,485			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/30/2018	10/30/2019	10/30/2019	Expiration	2,957	32,483,828	2682.63	1,068,181		1,881,795						(845,643)	1,881,795			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/06/2018	11/06/2019	11/06/2019	Expiration	3,426	37,947,270	2755.45	1,238,173		2,064,806						(1,083,401)	2,064,806			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/12/2018	11/12/2019	11/12/2019	Expiration	532	16,641,203	1680.312	361,339		474,424						(316,172)	474,424			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/14/2018	11/14/2019	11/14/2019	Expiration	34	24,132,759	25080.5	518,194		764,800						(453,420)	764,800			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/26/2018	11/26/2019	11/26/2019	Expiration	22	1,323,672	24640.24	25,848		44,416						(22,617)	44,416			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/04/2018	12/04/2019	12/04/2019	Expiration	3,450	37,900,730	2700.06	1,227,740		2,387,895						(1,176,584)	2,387,895			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/04/2018	12/05/2019	12/05/2019	Expiration	1,661	26,288,564	2700.06	728,137		1,388,601						(697,798)	1,388,601			
Nasdaq 100 Indx Opt MAV			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/06/2018	12/06/2019	12/06/2019	Expiration	410	1,106,377	2695.95	26,553		35,648						(25,447)	35,648			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/10/2018	12/10/2019	12/10/2019	Expiration	1,787	34,919,495	2637.72	925,536		1,910,894						(886,972)	1,910,894			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/17/2018	12/17/2019	12/17/2019	Expiration	1,951	35,524,008	2545.94	957,214		2,275,220						(917,330)	2,275,220			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/18/2018	12/18/2019	12/18/2019	Expiration	3,909	39,864,990	2546.16	1,376,495		3,605,167						(1,319,141)	3,605,167			
S&P 500 Indx Opt MOPTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/20/2018	12/20/2019	12/20/2019	Expiration	235	90,939,398	2467.42	1,847,344		6,326,305						(1,770,371)	6,326,305			
Dow Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/24/2018	12/24/2019	12/24/2019	Expiration	36	16,177,382	21792.2	293,909		672,444						(281,663)	672,444			
S&P 500 Index Option PTPT			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/26/2018	12/26/2019	12/26/2019	Expiration	2,425	21,575,347	2467.7	779,071		2,480,128						(746,609)	2,480,128			
S&P 500 Index Option MAV			Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/27/2018	12/27/2019	12/27/2019	Expiration	283	12,067,346	2488.83	228,533		493,163						(219,011)	493,163			
S&P 500 Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/05/2018	01/05/2019	01/05/2019	Expiration	148	13,672,803	2743.15	235,907								(9,829)				
S&P 500 Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/05/2018	01/06/2019	01/06/2019	Expiration	334	10,004,901	2743.15	171,755								(7,156)				
S&P 500 Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/05/2018	01/07/2019	01/07/2019	Expiration	636	10,839,288	2743.15	191,995								(8,000)				
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/08/2018	01/08/2019	01/08/2019	Expiration	57	4,643,971	25283	82,887								(3,454)				
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/25/2018	01/25/2019	01/25/2019	Expiration	189	56,752,016	2839.25	1,330,057								(55,419)				
Dow Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/26/2018	01/26/2019	01/26/2019	Expiration	18	2,369,593	26616.71	39,741								(1,656)				
Dow Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/26/2018	01/27/2019	01/27/2019	Expiration	19	1,236,621	26616.71	23,307								(971)				
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/26/2018	01/28/2019	01/28/2019	Expiration	16	2,838,276	26616.71	61,537								(2,564)				
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	01/30/2018	01/30/2019	01/30/2019	Expiration	50	4,228,068	26076.89	78,194								(3,258)				
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	02/02/2018	02/01/2019	02/01/2019	Expiration	3,722	63,454,425	2762.13	1,738,358								(217,295)				
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	02/02/2018	02/04/2019	02/04/2019	Expiration	911	31,268,621	2762.13	797,694								(99,712)				
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	02/07/2018	02/07/2019	02/07/2019	Expiration	496	26,262,542	2681.66	708,556		238,861						(88,569)	238,861			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	02/08/2018	02/08/2019	02/08/2019	Expiration	24	4,005,089	23860.46	82,043		140,737						(10,255)	140,737			
S&P 500 Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	02/13/2018	02/13/2019	02/13/2019	Expiration	153	12,245,786	2662.94	237,072		317,979						(29,634)	317,979			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	02/14/2018	02/14/2019	02/14/2019	Expiration	15	5,186,844	24893.49	99,884		56,132						(12,486)	56,132			
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	02/22/2018	02/22/2019	02/22/2019	Expiration	368	35,176,404	2703.96	940,110		1,025,104						(117,514)	1,025,104			
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	02/28/2018	02/28/2019	02/28/2019	Expiration	662	32,005,655	2713.83	975,527		785,400						(121,941)	785,400			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/07/2018	03/07/2019	03/07/2019	Expiration	38	6,559,262	24801.36	129,590		122,631						(26,998)	122,631			
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/12/2018	03/12/2019	03/12/2019	Expiration	213	38,094,201	2783.02	864,946		86,024						(180,197)	86,024			
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/13/2018	03/13/2019	03/13/2019	Expiration	194	47,932,034	2765.31	1,204,569		639,237						(250,952)	639,237			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/16/2018	03/15/2019	03/15/2019	Expiration	67	8,264,869	24946.51	183,969		263,044						(38,327)	263,044			
Dow Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/16/2018	03/16/2019	03/16/2019	Expiration	45	1,578,404	24946.51	33,220		16,364						(6,921)	16,364			
Dow Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/16/2018	03/17/2019	03/17/2019	Expiration	39	1,684,640	24946.51	33,566		16,316						(6,993)	16,316			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/16/2018	03/18/2019	03/18/2019	Expiration	21	4,398,324	24946.51	96,723		102,413						(20,151)	102,413			
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/21/2018	03/21/2019	03/21/2019	Expiration	144	33,382,272	2711.93	985,177		1,244,192						(205,245)	1,244,192			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/23/2018	03/22/2019	03/22/2019	Expiration	58	6,067,225	23533.2	132,213		241,742						(27,085)	241,742			
Dow Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/23/2018	03/23/2019	03/23/2019	Expiration	33	3,226,706	23533.2	58,110		106,880						(12,106)	106,880			
Dow Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/23/2018	03/24/2019	03/24/2019	Expiration	69	1,612,482	23533.2	39,183		76,593						(8,163)	76,593			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	03/23/2018	03/25/2019	03/25/2019	Expiration	36	5,311,385	23533.2	110,864		200,503						(23,097)	200,503			
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	04/03/2018	04/03/2019	04/03/2019	Expiration	756	26,216,223	2614.45	791,983		1,246,362						(230,995)	1,246,362			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	04/06/2018	04/05/2019	04/05/2019	Expiration	24	5,806,574	23932.76	128,190		235,712						(37,389)	235,712			
Dow Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	04/06/2018	04/06/2019	04/06/2019	Expiration	33	1,584,340	23932.76	35,590		69,372						(10,381)	69,372			
Dow Index Option MAV			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	04/06/2018	04/07/2019	04/07/2019	Expiration	17	1,768,077	23932.76	31,437		58,343						(9,169)	58,343			
Dow Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	04/06/2018	04/08/2019	04/08/2019	Expiration	19	4,448,053	23932.76	88,883		160,090						(25,924)	160,090			
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	04/16/2018	04/16/2019	04/16/2019	Expiration	392	28,034,602	2677.84	722,251		1,173,298						(210,656)	1,173,298			
S&P 500 Index Option PTPT			Equity/Index	TRUIST	JJKC32MCHIID171265Z06	04/17/2018	04/17/2019	04/17/2019	Expiration	523	40,540,171	2706.39	1,175,703		1,686,051						(342,913)	1,686,051			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	04/18/2018	04/18/2019	04/18/2019	Expiration	52	5,408,069	24748.07	108,051		155,804						(31,515)	155,804			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	04/30/2018	04/30/2019	04/30/2019	Expiration	42	4,253,510	24163.15	86,686		162,728						(25,283)	162,728			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/04/2018	05/03/2019	05/03/2019	Expiration	32	9,900,303	24262.51	206,416		387,279						(77,406)	387,279			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/04/2018	05/04/2019	05/04/2019	Expiration	45	3,004,678	24262.51	57,350		115,724						(21,506)	115,724			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/04/2018	05/05/2019	05/05/2019	Expiration	45	2,150,961	24262.51	41,210		83,684						(15,454)	83,684			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/04/2018	05/06/2019	05/06/2019	Expiration	20	6,261,295	24262.51	122,549		231,583						(45,956)	231,583			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/11/2018	05/11/2019	05/11/2019	Expiration	329	11,725,048	2727.72	231,225		196,938						(86,709)	196,938			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/11/2018	05/12/2019	05/12/2019	Expiration	351	12,318,852	2727.72	229,041		226,153						(85,890)	226,153			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/11/2018	05/13/2019	05/13/2019	Expiration	338	13,125,185	2727.72	250,757		236,479						(94,034)	236,479			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/16/2018	05/16/2019	05/16/2019	Expiration	10	5,330,201	24768.93	106,561		159,320						(39,960)	159,320			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/17/2018	05/17/2019	05/17/2019	Expiration	28	5,102,650	24713.98	94,299		156,495						(35,362)	156,495			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/25/2018	05/24/2019	05/24/2019	Expiration	56	8,567,279	24753.09	182,720		266,383						(68,520)	266,383			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/25/2018	05/25/2019	05/25/2019	Expiration	22	2,021,647	24753.09	37,789		29,734						(14,171)	29,734			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/25/2018	05/26/2019	05/26/2019	Expiration	30	1,490,030	24753.09	27,466		28,782						(10,300)	28,782			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/25/2018	05/27/2019	05/27/2019	Expiration	48	1,661,430	24753.09	34,888		33,974						(13,083)	33,974			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/25/2018	05/28/2019	05/28/2019	Expiration	103	4,374,159	24753.09	97,449		101,131						(36,543)	101,131			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	05/31/2018	05/31/2019	05/31/2019	Expiration	214	7,478,595	2705.27	130,136		180,130						(48,801)	180,130			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/04/2018	06/04/2019	06/04/2019	Expiration	196	11,389,613	2746.87	213,103		162,956						(97,672)	162,956			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/05/2018	06/05/2019	06/05/2019	Expiration	270	10,216,688	2748.8	188,127		163,452						(86,225)	163,452			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/12/2018	06/12/2019	06/12/2019	Expiration	73	5,837,186	25320.73	114,898		92,187						(52,662)	92,187			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/14/2018	06/14/2019	06/14/2019	Expiration	276	10,023,864	2782.49	185,778								(85,148)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/18/2018	06/18/2019	06/18/2019	Expiration	18	38,109,508	24987.47	938,523		1,322,382						(430,156)	1,322,382			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/20/2018	06/20/2019	06/20/2019	Expiration	17	7,207,429	24657.8	141,301		236,540						(64,763)	236,540			
S&P 500 Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/27/2018	06/27/2019	06/27/2019	Expiration	2,371	33,074,752	2699.63	971,125		1,481,059						(445,099)	1,481,059			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/28/2018	06/28/2019	06/28/2019	Expiration	348	10,869,544	2716.31	225,608		270,086						(103,403)	270,086			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/29/2018	06/29/2019	06/29/2019	Expiration	450	11,304,524	2718.37	247,481		277,065						(113,429)	277,065			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/29/2018	06/30/2019	06/30/2019	Expiration	385	12,143,337	2718.37	248,310		306,217						(113,809)	306,217			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	06/29/2018	07/01/2019	07/01/2019	Expiration	389	11,355,881	2718.37	237,876		323,277						(109,027)	323,277			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	07/02/2018	07/02/2019	07/02/2019	Expiration	33	4,622,850	24307.18	89,284		164,368						(48,362)	164,368			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	07/03/2018	07/03/2019	07/03/2019	Expiration	35	23,579,591	24174.82	624,063		1,042,282						(338,034)	1,042,282			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	07/13/2018	07/12/2019	07/12/2019	Expiration	23	6,253,891	25019.41	133,934		243,655						(72,548)	243,655			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	07/13/2018	07/13/2019	07/13/2019	Expiration	20	3,308,075	25019.41	59,387		74,295						(32,168)	74,295			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	07/13/2018	07/14/2019	07/14/2019	Expiration	60	1,934,346	25019.41	40,244		39,738						(21,799)	39,738			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	07/13/2018	07/15/2019	07/15/2019	Expiration	36	4,411,938	25019.41	92,155		137,304						(49,917)	137,304			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	07/30/2018	07/30/2019	07/30/2019	Expiration	36	3,855,862	25306.83	76,292		83,513						(41,325)	83,513			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/01/2018	08/01/2019	08/01/2019	Expiration	12	3,812,583	25333.82	77,949		103,002						(48,718)	103,002			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/03/2018	08/02/2019	08/02/2019	Expiration	29	11,495,327	25462.58	231,598		367,190						(144,749)	367,190			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/03/2018	08/03/2019	08/03/2019	Expiration	31	17,562,648	25462.58	348,128		34,826						(217,580)	34,826			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/03/2018	08/04/2019	08/04/2019	Expiration	32	15,028,544	25462.58	281,372		16,602						(175,858)	16,602			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/03/2018	08/05/2019	08/05/2019	Expiration	42	20,988,639	25462.58	407,986		55,370						(254,991)	55,370			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/07/2018	08/07/2019	08/07/2019	Expiration	30	13,961,896	25628.91	266,742		38,843						(166,714)	38,843			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/10/2018	08/09/2019	08/09/2019	Expiration	30	12,651,061	25313.14	245,365		332,227						(153,353)	332,227			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/10/2018	08/10/2019	08/10/2019	Expiration	45	13,420,500	25313.14	274,969		26,335						(171,856)	26,335			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/10/2018	08/11/2019	08/11/2019	Expiration	52	23,536,820	25313.14	452,881		57,107						(283,051)	57,107			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/10/2018	08/12/2019	08/12/2019	Expiration	40	18,262,262	25313.14	377,060		80,600						(235,663)	80,600			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/14/2018	08/14/2019	08/14/2019	Expiration	47	4,632,750	25299.92	90,222		38,652						(56,389)	38,652			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/20/2018	08/20/2019	08/20/2019	Expiration	35	3,808,650	25758.69	75,885		18,686						(47,428)	18,686			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/22/2018	08/22/2019	08/22/2019	Expiration	12	5,865,215	25733.6	110,624		46,956						(69,140)	46,956			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/24/2018	08/23/2019	08/23/2019	Expiration	34	6,549,177	25790.35	131,266								(82,041)				
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/24/2018	08/24/2019	08/24/2019	Expiration	72	3,081,798	25790.35	60,148								(37,593)				
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID71265Z06	08/24/2018	08/25/2019	08/25/2019	Expiration	59	2,706,771	25790.35	50,996								(31,872)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	08/24/2018 08/28/2018	08/26/2019	08/26/2019	Expiration	28	5,660,248	25790.35	109,130		10,271						(68,206)	10,271			
S&P 500 Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06		08/28/2019	08/28/2019	Expiration	2,261	43,048,961	2897.52	1,153,391								(720,869)				
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	08/30/2018	08/30/2019	08/30/2019	Expiration	397	11,215,896	2901.13	230,784								(144,240)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/05/2018	09/05/2019	09/05/2019	Expiration	17	13,637,831	25974.99	278,997		62,174						(197,623)	62,174			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/06/2018	09/06/2019	09/06/2019	Expiration	20	5,988,049	25995.87	110,897		79,956						(78,552)	79,956			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/10/2018	09/10/2019	09/10/2019	Expiration	15	5,601,655	25857.07	112,986		111,915						(80,031)	111,915			
S&P 500 Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/12/2018	09/12/2019	09/12/2019	Expiration	275	10,355,226	2888.92	209,698								(148,536)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/14/2018	09/13/2019	09/13/2019	Expiration	28	5,775,062	26154.67	118,729		201,234						(84,100)	201,234			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/14/2018	09/14/2019	09/14/2019	Expiration	50	3,946,565	26154.67	74,182								(52,545)				
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/14/2018	09/15/2019	09/15/2019	Expiration	48	2,500,942	26154.67	46,620								(33,023)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/14/2018	09/16/2019	09/16/2019	Expiration	28	4,682,558	26154.67	99,514		95,372						(70,489)	95,372			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/21/2018	09/20/2019	09/20/2019	Expiration	17	23,707,624	26743.5	476,042		39,444						(337,197)	39,444			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/21/2018	09/21/2019	09/21/2019	Expiration	36	2,086,502	26743.5	37,211								(26,358)				
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/21/2018	09/22/2019	09/22/2019	Expiration	49	2,732,430	26743.5	55,157								(39,069)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/21/2018	09/23/2019	09/23/2019	Expiration	29	5,026,044	26743.5	103,812		16,537						(73,533)	16,537			
S&P 500 Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/25/2018	09/25/2019	09/25/2019	Expiration	2,053	32,412,411	2915.56	933,810		752,184						(661,449)	752,184			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/28/2018	09/27/2019	09/27/2019	Expiration	43	7,420,123	26458.31	153,860		101,505						(108,984)	101,505			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/28/2018	09/28/2019	09/28/2019	Expiration	45	4,051,088	26458.31	78,306								(55,467)				
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/28/2018	09/29/2019	09/29/2019	Expiration	22	3,280,896	26458.31	62,746								(44,445)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	09/28/2018	09/30/2019	09/30/2019	Expiration	40	6,078,437	26458.31	125,578		56,221						(88,951)	56,221			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/01/2018	10/01/2019	10/01/2019	Expiration	17	3,570,214	26651.21	70,865								(56,102)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/02/2018	10/02/2019	10/02/2019	Expiration	14	35,159,981	26773.94	983,906								(778,925)				
S&P 500 Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/03/2018	10/03/2019	10/03/2019	Expiration	2,446	36,113,938	2925.51	1,079,843								(854,875)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/05/2018	10/04/2019	10/04/2019	Expiration	15	6,794,466	26447.05	150,233		30,617						(118,934)	30,617			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/05/2018	10/05/2019	10/05/2019	Expiration	56	4,282,225	26447.05	91,116								(72,133)				
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/05/2018	10/06/2019	10/06/2019	Expiration	47	1,242,388	26447.05	30,190								(23,900)				
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/05/2018	10/07/2019	10/07/2019	Expiration	60	6,390,176	26447.05	146,019		3,637						(115,599)	3,637			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/10/2018	10/10/2019	10/10/2019	Expiration	20	6,267,893	25598.74	135,300		123,643						(107,113)	123,643			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/12/2018	10/11/2019	10/11/2019	Expiration	26	5,135,761	25339.99	103,967		179,918						(82,307)	179,918			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/12/2018	10/12/2019	10/12/2019	Expiration	51	2,163,831	25339.99	43,038		45,606						(34,072)	45,606			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/12/2018	10/13/2019	10/13/2019	Expiration	33	1,493,382	25339.99	29,462		32,110						(23,324)	32,110			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/12/2018	10/14/2019	10/14/2019	Expiration	79	5,999,178	25339.99	122,574		154,279						(97,038)	154,279			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/19/2018	10/18/2019	10/18/2019	Expiration	17	6,852,156	25444.34	138,503		227,481						(109,648)	227,481			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/19/2018	10/19/2019	10/19/2019	Expiration	47	1,783,744	25444.34	34,554		31,994						(27,355)	31,994			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/19/2018	10/20/2019	10/20/2019	Expiration	21	3,641,110	25444.34	69,328		50,254						(54,885)	50,254			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/19/2018	10/21/2019	10/21/2019	Expiration	43	5,505,289	25444.34	110,009		140,616						(87,091)	140,616			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/23/2018	10/23/2019	10/23/2019	Expiration	41	5,040,090	25191.43	94,482		130,581						(74,798)	130,581			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/24/2018	10/24/2019	10/24/2019	Expiration	34	6,428,228	24583.42	126,548		213,125						(100,184)	213,125			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/25/2018	10/25/2019	10/25/2019	Expiration	15	6,060,217	24984.55	126,763		199,390						(100,354)	199,390			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/30/2018	10/30/2019	10/30/2019	Expiration	17	4,809,345	24874.64	87,929		155,998						(69,610)	155,998			
S&P 500 Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	10/31/2018	10/31/2019	10/31/2019	Expiration	2,759	34,602,047	2711.74	1,104,277		1,853,115						(874,219)	1,853,115			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/02/2018	11/01/2019	11/01/2019	Expiration	21	5,827,189	25270.83	116,721		203,156						(102,131)	203,156			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/02/2018	11/02/2019	11/02/2019	Expiration	19	4,081,562	25270.83	79,436		95,170						(69,506)	95,170			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/02/2018	11/03/2019	11/03/2019	Expiration	35	2,433,336	25270.83	47,421		56,275						(41,493)	56,275			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/02/2018	11/04/2019	11/04/2019	Expiration	35	4,777,032	25270.83	101,646		170,070						(88,940)	170,070			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/08/2018	11/08/2019	11/08/2019	Expiration	79	5,481,072	26191.22	108,091		103,978						(94,580)	103,978			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/12/2018	11/12/2019	11/12/2019	Expiration	49	5,415,084	25387.18	106,206		158,222						(92,930)	158,222			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/13/2018	11/13/2019	11/13/2019	Expiration	21	3,597,848	25286.49	86,819		148,061						(75,967)	148,061			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/16/2018	11/15/2019	11/15/2019	Expiration	39	6,266,159	25413.22	127,573		218,852						(111,626)	218,852			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/16/2018	11/16/2019	11/16/2019	Expiration	24	2,731,399	25413.22	52,930		72,986						(46,314)	72,986			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/16/2018	11/17/2019	11/17/2019	Expiration	16	2,709,754	25413.22	55,283		72,366						(48,373)	72,366			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/16/2018	11/18/2019	11/18/2019	Expiration	69	5,443,820	25413.22	107,062		173,060						(93,679)	173,060			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/19/2018	11/19/2019	11/19/2019	Expiration	50	4,537,853	25017.44	91,027		161,703						(79,648)	161,703			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/27/2018	11/27/2019	11/27/2019	Expiration	45	2,767,012	24748.73	59,579		110,527						(52,132)	110,527			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/30/2018	11/29/2019	11/29/2019	Expiration	32	12,767,336	25538.46	249,624		424,797						(218,421)	424,797			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/30/2018	11/30/2019	11/30/2019	Expiration	18	4,643,155	25538.46	86,506		112,626						(75,693)	112,626			
Dow Index Option MAV			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/30/2018	12/01/2019	12/01/2019	Expiration	47	1,745,304	25538.46	34,383		40,638						(30,085)	40,638			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	11/30/2018	12/02/2019	12/02/2019	Expiration	72	5,893,674	25538.46	112,292		166,367						(98,255)	166,367			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/03/2018	12/03/2019	12/03/2019	Expiration	20	5,290,250	25826.43	108,342		144,807						(103,828)	144,807			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/04/2018	12/04/2019	12/04/2019	Expiration	35	5,465,550	25027.07	104,336		183,656						(99,989)	183,656			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/04/2018	12/05/2019	12/05/2019	Expiration	43	2,610,703	25027.07	52,807		93,183						(50,606)	93,183			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/06/2018	12/06/2019	12/06/2019	Expiration	9	9,415,063	24947.67	183,896		331,899						(176,234)	331,899			
S&P 500 Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/14/2018	12/13/2019	12/13/2019	Expiration	5,088	88,398,945	2599.95	2,498,388		5,590,444						(2,394,289)	5,590,444			
S&P 500 Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Expiration	1,150	35,762,621	2599.95	838,929		1,827,756						(803,973)	1,827,756			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/18/2018	12/18/2019	12/18/2019	Expiration	20	7,596,878	23675.64	131,128		246,707						(125,664)	246,707			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/20/2018	12/20/2019	12/20/2019	Expiration	20	5,763,548	22859.6	88,778		160,737						(85,079)	160,737			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/26/2018	12/26/2019	12/26/2019	Expiration	13	3,234,444	22878.45	56,251		106,666						(53,907)	106,666			
Dow Index Option PTPT			Equity/Index	TRUIST JJKC32MCHIID171265Z06	12/31/2018	12/31/2019	12/31/2019	Expiration	93	48,090,764	23327.46	1,297,763		3,373,824						(1,243,689)	3,373,824			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2018	01/04/2019	01/04/2019	Expiration	711	117,325,315	2743.15	2,754,322								(114,763)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2018	01/07/2019	01/07/2019	Expiration	205	30,829,588	2743.15	702,975								(29,291)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2018	01/09/2019	01/09/2019	Expiration	524	30,911,759	2751.29	536,158								(22,340)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2018	01/12/2019	01/12/2019	Expiration	325	13,035,906	2786.24	225,847								(9,410)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2018	01/13/2019	01/13/2019	Expiration	295	10,579,492	2786.24	185,622								(7,734)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2018	01/14/2019	01/14/2019	Expiration	375	9,920,305	2786.24	168,165								(7,007)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2018	01/15/2019	01/15/2019	Expiration	448	9,608,008	2786.24	166,265								(6,928)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2018	01/16/2019	01/16/2019	Expiration	497	49,181,965	2776.42	1,168,947								(48,706)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2018	01/17/2019	01/17/2019	Expiration	13	4,811,325	26115.65	78,141								(3,256)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2018	01/22/2019	01/22/2019	Expiration	1,173	26,570,890	2832.97	703,315								(29,305)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/26/2018	01/25/2019	01/25/2019	Expiration	199	62,590,481	2872.87	1,637,570								(68,232)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/26/2018	01/28/2019	01/28/2019	Expiration	274	24,033,043	2872.87	570,883								(23,787)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2018	01/30/2019	01/30/2019	Expiration	598	44,144,489	2770.69	1,108,637								(46,193)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/31/2018	01/31/2019	01/31/2019	Expiration	176	13,924,427	2764.58	290,949								(12,123)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2018	02/05/2019	02/05/2019	Expiration	451	37,237,099	2674.58	1,021,068		772,568						(127,634)	772,568			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/08/2018	02/08/2019	02/08/2019	Expiration	1,723	30,653,898	2581	890,802		1,163,877						(111,350)	1,163,877			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2018	02/12/2019	02/12/2019	Expiration	308	10,457,116	2688.63	210,774		12,061						(26,347)	12,061			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/14/2018	02/14/2019	02/14/2019	Expiration	137	8,844,801	2698.63	165,673		120,097						(20,709)	120,097			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2018	02/15/2019	02/15/2019	Expiration	1,326	105,988,174	2731.2	2,990,056		1,672,005						(373,757)	1,672,005			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/16/2018	02/19/2019	02/19/2019	Expiration	278	22,451,863	2732.22	498,883		390,657						(62,360)	390,657			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2018	02/22/2019	02/22/2019	Expiration	36	5,728,272	25309.99	128,383		149,007						(16,048)	149,007			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2018	02/23/2019	02/23/2019	Expiration	29	742,720	25309.99	17,305								(2,163)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2018	02/24/2019	02/24/2019	Expiration	16	2,195,096	25309.99	40,335								(5,042)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2018	02/25/2019	02/25/2019	Expiration	20	3,167,142	25309.99	64,011		44,815						(8,001)	44,815			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2018	02/27/2019	02/27/2019	Expiration	1,754	27,931,636	2744.28	761,323		481,691						(95,165)	481,691			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2018	03/01/2019	03/01/2019	Expiration	320	55,517,086	2677.67	1,525,960		1,883,931						(317,908)	1,883,931			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2018	03/05/2019	03/05/2019	Expiration	1,041	34,781,602	2694.74	804,738		620,945						(167,654)	620,945			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/06/2018	03/06/2019	03/06/2019	Expiration	300	31,138,228	2728.12	873,733		487,063						(182,028)	487,063			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/07/2018	03/07/2019	03/07/2019	Expiration	272	8,569,425	2726.8	173,490		38,560						(36,144)	38,560			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2018	03/15/2019	03/15/2019	Expiration	612	9,912,154	2747.33	211,646								(44,093)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/19/2018	03/19/2019	03/19/2019	Expiration	161	8,735,762	2712.92	169,130		108,276						(35,235)	108,276			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2018	03/20/2019	03/20/2019	Expiration	176	9,911,576	2716.94	194,837		89,229						(40,591)	89,229			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2018	03/22/2019	03/22/2019	Expiration	501	40,306,344	2643.69	1,206,053		1,613,019						(251,261)	1,613,019			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2017	03/23/2019	03/23/2019	Expiration	188	441,048	2345.96	10,056		33,528						(1,047)	33,528			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/26/2018	03/26/2019	03/26/2019	Expiration	581	11,599,982	2681.43	233,838		93,773						(48,716)	93,773			

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S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2018	03/27/2019	03/27/2019	Expiration	161	47,677,935	2612.62	1,243,959		1,832,359						(259,158)	1,832,359			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2018	03/28/2019	03/28/2019	Expiration	205	40,204,244	2605	1,298,292		1,813,070						(270,478)	1,813,070			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2018	03/29/2019	03/29/2019	Expiration	505	10,459,044	2640.87	235,756		348,835						(48,540)	348,835			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2018	03/30/2019	03/30/2019	Expiration	312	8,696,266	2640.87	184,995		291,623						(38,541)	291,623			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2018	03/31/2019	03/31/2019	Expiration	761	11,173,199	2640.87	242,356		389,902						(50,491)	389,902			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2018	04/01/2019	04/01/2019	Expiration	329	12,451,446	2640.87	255,169		426,559						(53,160)	426,559			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/02/2018	04/02/2019	04/02/2019	Expiration	224	30,181,728	2581.88	901,379		1,452,345						(262,902)	1,452,345			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2018	04/03/2019	04/03/2019	Expiration	223	13,217,578	2614.45	288,473		517,594						(84,138)	517,594			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2018	04/04/2019	04/04/2019	Expiration	213	10,670,320	2644.69	199,591		318,534						(58,214)	318,534			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/05/2018	04/05/2019	04/05/2019	Expiration	249	15,269,703	2694.17	335,052		266,193						(97,724)	266,193			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2018	04/10/2019	04/10/2019	Expiration	1,491	35,272,978	2691.2	909,352		1,113,578						(265,228)	1,113,578			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2017	04/12/2019	04/12/2019	Expiration	193	453,504	2344.93	9,932		40,413						(1,448)	40,413			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2018	04/16/2019	04/16/2019	Expiration	157	8,632,555	2697.79	182,352		133,710						(53,186)	133,710			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/19/2018	04/18/2019	04/18/2019	Expiration	3,722	38,341,722	2693.13	1,154,419		1,728,864						(336,706)	1,728,864			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/23/2018	04/23/2019	04/23/2019	Expiration	1,488	12,974,706	2690.35	271,283		242,599						(79,124)	242,599			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019	04/24/2019	Expiration	538	48,384,034	2680.91	1,297,756		1,969,974						(378,512)	1,969,974			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2018	04/26/2019	04/26/2019	Expiration	4,688	85,525,542	2669.91	2,410,644		4,077,160						(703,105)	4,077,160			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2018	04/29/2019	04/29/2019	Expiration	384	36,032,661	2669.91	926,760		1,571,307						(270,305)	1,571,307			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2018	05/03/2019	05/03/2019	Expiration	4,056	72,888,667	2663.42	2,029,932		3,518,759						(760,533)	3,518,759			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2018	05/04/2019	05/04/2019	Expiration	295	10,900,446	2663.42	216,095		398,618						(81,036)	398,618			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2018	05/05/2019	05/05/2019	Expiration	404	12,193,590	2663.42	244,369		449,680						(91,638)	449,680			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2018	05/06/2019	05/06/2019	Expiration	1,450	47,762,519	2663.42	1,134,034		1,931,555						(425,263)	1,931,555			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/07/2018	05/07/2019	05/07/2019	Expiration	375	10,108,043	1666.026	211,270		126,747						(79,226)	126,747			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2018	05/09/2019	05/09/2019	Expiration	2,328	30,722,604	2697.79	897,396		1,276,512						(336,524)	1,276,512			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2018	05/10/2019	05/10/2019	Expiration	3,805	108,323,983	2727.72	2,946,406		4,284,693						(1,104,902)	4,284,693			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2018	05/13/2019	05/13/2019	Expiration	1,128	36,005,976	2727.72	894,015		1,028,690						(335,256)	1,028,690			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2018	05/15/2019	05/15/2019	Expiration	416	12,091,878	2711.45	221,759		291,146						(83,160)	291,146			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2018	05/23/2019	05/23/2019	Expiration	425	33,821,532	1677.853	942,496		952,407						(353,436)	952,407			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2018	05/24/2019	05/24/2019	Expiration	5,204	96,540,195	2721.33	2,665,874		3,352,232						(998,545)	3,352,232			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2018	05/28/2019	05/28/2019	Expiration	580	27,045,921	2721.33	626,772		743,777						(235,039)	743,777			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/31/2018	05/31/2019	05/31/2019	Expiration	2,807	27,365,289	2705.27	845,244		473,307						(316,966)	473,307			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	06/07/2019	Expiration	5,380	74,217,810	2779.03	2,187,600		2,309,925						(1,002,650)	2,309,925			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2018	06/10/2019	06/10/2019	Expiration	1,131	31,571,211	2779.03	761,507		1,025,618						(349,024)	1,025,618			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/11/2018	06/11/2019	06/11/2019	Expiration	1,206	27,810,379	2782	701,195		875,370						(321,381)	875,370			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/21/2018	06/21/2019	06/21/2019	Expiration	32	5,753,970	24461.7	102,959		187,770						(47,190)	187,770			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/25/2018	06/25/2019	06/25/2019	Expiration	1,557	30,068,727	2717.07	819,880		1,214,528						(375,778)	1,214,528			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2018	06/26/2019	06/26/2019	Expiration	21	6,750,667	24283.11	130,879		240,606						(59,986)	240,606			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	06/28/2019	Expiration	16	10,322,059	24271.41	218,255		397,187						(100,033)	397,187			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2018	06/29/2019	06/29/2019	Expiration	17	2,110,159	24271.41	39,608		77,673						(18,154)	77,673			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2018	06/30/2019	06/30/2019	Expiration	40	1,384,313	24271.41	30,471		62,725						(13,966)	62,725			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2018	07/01/2019	07/01/2019	Expiration	43	4,824,006	24271.41	92,038		168,752						(42,184)	168,752			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2018	07/05/2019	07/05/2019	Expiration	4,894	85,539,341	2759.82	2,394,146		3,762,056						(1,296,829)	3,762,056			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2018	07/06/2019	07/06/2019	Expiration	425	16,008,923	2759.82	319,585		310,188						(173,109)	310,188			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2018	07/07/2019	07/07/2019	Expiration	446	11,445,014	2759.82	231,744		203,909						(125,528)	203,909			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2018	07/08/2019	07/08/2019	Expiration	1,019	39,327,539	2759.82	978,919		1,391,352						(530,248)	1,391,352			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2018	07/11/2019	07/11/2019	Expiration	703	20,901,235	2727.02	485,443		437,401						(262,948)	437,401			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2018	07/12/2019	07/12/2019	Expiration	4,401	75,297,104	2801.31	2,081,160		3,240,655						(1,127,295)	3,240,655			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2018	07/15/2019	07/15/2019	Expiration	920	32,054,927	2801.31	810,581		1,300,096						(439,065)	1,300,096			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/18/2018	07/18/2019	07/18/2019	Expiration	2,204	31,817,497	2815.62	871,625		1,254,730						(472,130)	1,254,730			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2018	07/19/2019	07/19/2019	Expiration	3,301	73,435,577	2801.83	1,964,990		2,971,574						(1,064,370)	2,971,574			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2018	07/22/2019	07/22/2019	Expiration	867	31,504,477	2801.83	770,452		1,208,166						(417,328)	1,208,166			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2018	07/26/2019	07/26/2019	Expiration	3,771	111,037,749	2818.82	3,046,023		4,690,034						(1,649,288)	4,690,034			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2018	07/29/2019	07/29/2019	Expiration	787	37,633,430	2818.82	909,596		1,462,212						(492,698)	1,462,212			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/30/2018	07/30/2019	07/30/2019	Expiration	396	673,275	1701.728	15,822		9,832						(8,570)	9,832			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2018	08/02/2019	08/02/2019	Expiration	3,876	131,284,098	2840.35	3,418,856		3,367,197						(2,136,117)	3,367,197			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2018	08/05/2019	08/05/2019	Expiration	972	35,522,847	2840.35	902,417		53,494						(564,011)	53,494			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2018	08/09/2019	08/09/2019	Expiration	2,898	81,803,857	2833.28	2,073,487		2,317,349						(1,295,929)	2,317,349			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2018	08/12/2019	08/12/2019	Expiration	678	32,054,816	2833.28	783,986		563,292						(489,991)	563,292			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2018	08/14/2019	08/14/2019	Expiration	485	15,130,541	2771.46	327,866								(204,916)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2017	08/16/2019	08/16/2019	Expiration	50	122,237	2468.11	2,261		8,319						(707)	8,319			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2018	08/20/2019	08/20/2019	Expiration	1,105	12,989,557	2798.88	286,945								(179,341)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2018	08/22/2019	08/22/2019	Expiration	1,782	30,639,304	2861.82	856,487		651,663						(535,304)	651,663			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/24/2018	08/23/2019	08/23/2019	Expiration	3,209	82,633,113	2874.69	2,127,470								(1,329,669)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/24/2018	08/26/2019	08/26/2019	Expiration	604	30,653,152	2874.69	762,884		39,347						(476,802)	39,347			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	08/30/2019	Expiration	194	54,223,626	2802.74	1,251,204		16,587						(782,002)	16,587			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2018	09/03/2019	09/03/2019	Expiration	707	8,904,285	2802.74	205,411								(128,382)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/07/2018	09/06/2019	09/06/2019	Expiration	2,633	61,963,569	2871.68	1,684,181		2,101,127						(1,192,961)	2,101,127			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/07/2018	09/09/2019	09/09/2019	Expiration	1,040	34,116,635	2871.68	870,911		1,104,341						(616,895)	1,104,341			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2018	09/13/2019	09/13/2019	Expiration	2,992	74,249,116	2904.98	1,932,396		2,347,249						(1,368,780)	2,347,249			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2018	09/16/2019	09/16/2019	Expiration	673	34,913,232	2904.98	856,758		1,046,945						(606,870)	1,046,945			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2018	09/20/2019	09/20/2019	Expiration	629	114,907,302	2849.58	2,980,542		1,413,417						(2,111,217)	1,413,417			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2018	09/21/2019	09/21/2019	Expiration	312	11,416,366	2929.67	245,271								(173,733)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2018	09/22/2019	09/22/2019	Expiration	307	12,613,599	2929.67	255,095								(180,692)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2018	09/23/2019	09/23/2019	Expiration	1,694	65,200,786	2849.58	1,531,009		651,451						(1,084,465)	651,451			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2018	09/27/2019	09/27/2019	Expiration	3,702	73,980,798	2913.98	2,052,992		1,206,147						(1,454,202)	1,206,147			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2018	09/30/2019	09/30/2019	Expiration	999	36,511,067	2913.98	921,825		784,800						(652,959)	784,800			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/02/2018	10/02/2019	10/02/2019	Expiration	302	11,869,334	2923.43	235,364								(186,330)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2018	10/12/2019	10/12/2019	Expiration	307	13,905,162	2767.13	310,741		346,878						(246,003)	346,878			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2018	10/13/2019	10/13/2019	Expiration	230	12,999,657	2767.13	282,019		304,727						(223,265)	304,727			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2018	10/14/2019	10/14/2019	Expiration	354	11,727,885	2767.13	257,009		243,525						(203,466)	243,525			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/02/2018	11/01/2019	11/01/2019	Expiration	4,149	90,085,940	2723.06	2,503,470		4,164,955						(2,190,536)	4,164,955			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/02/2018	11/04/2019	11/04/2019	Expiration	1,001	30,139,607	2723.06	754,544		1,311,874						(660,226)	1,311,874			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/06/2018	11/06/2019	11/06/2019	Expiration	299	15,405,407	2741.72	351,967		462,970						(307,971)	462,970			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/09/2018	11/08/2019	11/08/2019	Expiration	4,213	75,865,509	2781.01	2,151,039		3,618,686						(1,882,159)	3,618,686			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/09/2018	11/11/2019	11/11/2019	Expiration	817	32,823,484	2781.01	781,627		1,324,576						(683,923)	1,324,576			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/13/2018	11/13/2019	11/13/2019	Expiration	2,551	36,595,827	2722.18	1,114,415		2,013,432						(975,113)	2,013,432			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2018	11/16/2019	11/16/2019	Expiration	373	10,438,541	2736.27	218,967		370,055						(191,596)	370,055			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2018	11/17/2019	11/17/2019	Expiration	391	15,317,448	2736.27	316,684		551,316						(277,099)	551,316			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2018	11/18/2019	11/18/2019	Expiration	485	12,131,668	2736.27	261,350		437,718						(228,681)	437,718			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/19/2018	11/19/2019	11/19/2019	Expiration	1,925	32,276,042	2690.73	945,223		1,821,663						(827,070)	1,821,663			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2018	11/20/2019	11/20/2019	Expiration	3,967	41,013,006	2641.89	1,414,909		2,896,734						(1,238,046)	2,896,734			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/23/2018	11/22/2019	11/22/2019	Expiration	312	62,818,358	2632.56	1,687,057		3,311,020						(1,476,175)	3,311,020			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/23/2018	11/23/2019	11/23/2019	Expiration	344	11,770,037	2632.56	251,058		469,094						(219,676)	469,094			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/23/2018	11/24/2019	11/24/2019	Expiration	286	10,205,503	2632.56	217,796		410,433						(190,571)	410,433			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/23/2018	11/25/2019	11/25/2019	Expiration	366	37,384,027	2632.56	830,960		1,578,128						(727,090)	1,578,128			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/27/2018	11/27/2019	11/27/2019	Expiration	247	7,284,954	2682.17	148,652		275,786						(130,070)	275,786			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2018	11/28/2019	11/28/2019	Expiration	202	7,009,795	2743.79	143,829		252,357						(125,850)	252,357			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019	11/29/2019	Expiration	5,276	97,392,722	2760.17	2,786,779		5,065,239						(2,438,431)	5,065,239			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/30/2018	12/02/2019	12/02/2019	Expiration	1,001	33,024,871	2760.17	765,775		1,341,182						(670,053)	1,341,182			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/12/2018	12/12/2019	12/12/2019	Expiration	461	16,415,214	2730.87	345,596		738,484						(331,196)	738,484			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2018	12/14/2019	12/14/2019	Expiration	339	15,628,483	2599.95	300,079		599,916						(287,576)	599,916			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2018	12/15/2019	12/15/2019	Expiration	469	16,651,689	2599.95	337,557		686,289						(323,492)	686,289			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2018	12/16/2019	12/16/2019	Expiration	353	14,360,002	2599.95	265,443		532,053						(254,383)	532,053			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/17/2018	12/17/2019	12/17/2019	Expiration	201	12,650,690	2703.89	255,057		687,170						(244,460)	687,170			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/18/2018	12/18/2019	12/18/2019	Expiration	403	12,423,067	2546.16	225,215		493,959						(215,831)	493,951			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/19/2018	12/19/2019	12/19/2019	Expiration	37	17,178,309	23323.66	364,747		960,262						(349,549)	960,262			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2018	12/26/2019	12/26/2019	Expiration	345	5,319,595	2683.43	105,640		360,050						(101,258)	360,050			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019	12/27/2019	Expiration	40	46,820,091	23062.4	1,449,429		4,025,524						(1,389,036)	4,025,524			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/28/2018	12/28/2019	12/28/2019	Expiration	31	22,273,370	23062.4	425,370		921,781						(407,646)	921,789			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/28/2018	12/29/2019	12/29/2019	Expiration	46	15,813,467	23062.4	317,482		706,673						(304,253)	706,673			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/28/2018	12/30/2019	12/30/2019	Expiration	77	21,058,941	23062.4	405,330		875,772						(388,442)	875,772			
0209999999. Subtotal - Purchased Options - Hedging Other - Other												862,950,870		673,321,552			XXX			(439,417,742)	673,321,552			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												862,950,870		673,321,552			XXX			(439,417,742)	673,321,552			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												862,950,870		673,321,552			XXX			(439,417,742)	673,321,552			XXX
0499999999. Total Purchased Options												862,950,870		673,321,552			XXX			(439,417,742)	673,321,552			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	01/10/2019	01/10/2019	Expiration	(539)	(1,480,000)	2,748.23	(6,808)												
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	01/17/2019	01/17/2019	Expiration	(143)	(1,950,000)	2,802.56	(47,815)								4,782				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	01/24/2019	01/24/2019	Expiration	(300)	(3,250,000)	2,837.54	(26,450)								2,645				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	01/31/2019	01/31/2019	Expiration	(489)	(3,320,000)	2,823.81	(40,356)								4,036				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/02/2019	02/02/2019	Expiration	(181)	(500,000)	2,762.13	(3,100)								310				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/05/2019	02/05/2019	Expiration	(264)	(700,000)	2,648.94	(18,060)								1,806				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/07/2019	02/07/2019	Expiration	(298)	(2,830,000)	2,681.66	(72,458)								7,246				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/08/2019	02/08/2019	Expiration	(302)	(1,330,000)	2,581.00	(25,277)								2,528				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/11/2019	02/11/2019	Expiration	(248)	(650,000)	2,619.55	(10,465)								1,047				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/14/2019	02/14/2019	Expiration	(396)	(1,070,000)	2,698.63	(37,771)								9,443				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/21/2019	02/21/2019	Expiration	(322)	(2,770,000)	2,701.33	(118,270)								29,568				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/26/2019	02/26/2019	Expiration	(428)	(1,190,000)	2,779.60	(11,186)								2,797				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	02/28/2019	02/28/2019	Expiration	(829)	(3,700,000)	2,713.83	(88,225)								22,056				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/01/2019	03/01/2019	Expiration	(336)	(1,500,000)	2,677.67	(46,470)								11,618				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/02/2019	03/02/2019	Expiration	(353)	(1,580,000)	2,691.25	(43,137)								10,784				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/07/2019	03/07/2019	Expiration	(249)	(680,000)	2,726.80	(12,920)								3,230				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/08/2019	03/08/2019	Expiration	(329)	(1,710,000)	2,738.97	(14,229)								3,557				

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S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/14/2019	03/14/2019	Expiration	(364)	(1,000,000)	2,749.48	(42,400)								15,143				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/21/2019	03/21/2019	Expiration	(509)	(2,215,000)	2,711.93	(112,905)								40,323				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/22/2019	03/22/2019	Expiration	(284)	(1,440,000)	2,643.69	(79,539)								28,407				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/24/2019	03/24/2019	Expiration	(184)	(1,285,000)	2,588.26	(78,101)								27,893				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/27/2019	03/27/2019	Expiration	(182)	(475,000)	2,612.62	(18,715)								6,684				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	08/28/2018	03/28/2019	03/28/2019	Expiration	(171)	(1,015,000)	2,605.00	(52,818)								18,864				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	10/11/2019	10/11/2019	Expiration	(632)	(1,725,000)	2,728.37		(13,973)							13,973				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	10/12/2019	10/12/2019	Expiration	(419)	(1,160,000)	2,767.13		(10,208)							10,208				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	10/18/2019	10/18/2019	Expiration	(672)	(1,860,000)	2,768.78		(5,952)							5,952				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	10/26/2019	10/26/2019	Expiration	(598)	(1,590,000)	2,658.69		(5,088)							5,088				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	10/27/2019	10/27/2019	Expiration	(376)	(1,000,000)	2,658.69		(4,300)							4,300				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/09/2019	11/09/2019	Expiration	(270)	(4,435,000)	2,781.01		(41,855)							41,855				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/10/2019	11/10/2019	Expiration	(365)	(3,515,000)	2,781.01		(24,626)							24,626				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/12/2019	11/12/2019	Expiration	(348)	(950,000)	2,726.22		(17,005)							17,005				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/13/2019	11/13/2019	Expiration	(544)	(1,480,000)	2,722.18		(21,312)							21,312				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/14/2019	11/14/2019	Expiration	(570)	(1,540,000)	2,701.58		(14,168)							14,168				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/16/2019	11/16/2019	Expiration	(548)	(2,960,000)	2,736.27		(49,920)							49,920				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/17/2019	11/17/2019	Expiration	(367)	(1,005,000)	2,736.27		(17,487)							17,487				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/18/2019	11/18/2019	Expiration	(548)	(1,500,000)	2,736.27		(11,100)							11,100				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/19/2019	11/19/2019	Expiration	(284)	(765,000)	2,690.73		(5,891)							5,891				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/20/2019	11/20/2019	Expiration	(530)	(1,400,000)	2,641.89		(7,840)							7,840				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/21/2019	11/21/2019	Expiration	(438)	(1,160,000)	2,649.93		(2,436)							2,436				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	11/26/2019	11/26/2019	Expiration	(271)	(725,000)	2,673.45		(2,610)							2,610				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	12/04/2019	12/04/2019	Expiration	(430)	(1,160,000)	2,700.06		(4,988)							4,988				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	12/05/2019	12/05/2019	Expiration	(548)	(1,480,000)	2,700.06		(9,916)							9,916				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	12/10/2019	12/10/2019	Expiration	(451)	(1,190,000)	2,637.72		(49,623)	(54,683)						49,623	(54,683)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	12/12/2019	12/12/2019	Expiration	(509)	(1,350,000)	2,651.07		(33,210)	(1,536)						33,210	(1,536)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	12/16/2019	12/16/2019	Expiration	(554)	(1,440,000)	2,599.95		(58,176)	(60,744)						58,176	(60,744)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	12/18/2019	12/18/2019	Expiration	(383)	(2,735,000)	2,546.16		(143,945)	(163,006)						143,945	(163,006)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	12/28/2019	12/28/2019	Expiration	(443)	(1,100,000)	2,485.74		(26,070)	(29,444)						26,070	(29,444)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS	07/11/2019	12/31/2019	12/31/2019	Expiration	(399)	(1,000,000)	2,506.85		(26,900)	(64,259)						26,900	(64,259)			
S&P Digital			Equity/Index	EGL	01/02/2018	01/02/2019	01/02/2019	Expiration	(2)	(816,867)	2,695.81	(39,355)								1,640				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/03/2018	01/03/2019	01/03/2019	Expiration	(20)	(1,038,441)	2,695.69	(45,871)								1,911				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	EGL	01/03/2018	01/04/2019	01/04/2019	Expiration	(69)	(2,607,978)	98.00	(107,718)								4,488				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/05/2018	01/07/2019	01/07/2019	Expiration	(39)	(397,731)	2,743.15	(16,509)								688				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/08/2018	01/08/2019	01/08/2019	Expiration	(97)	(602,478)	2,747.71	(23,540)								981				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/09/2018	01/09/2019	01/09/2019	Expiration	(60)	(965,224)	2,721.28	(42,098)								1,754				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/10/2018	01/10/2019	01/10/2019	Expiration	(10)	(1,027,565)	2,711.47	(45,118)								1,880				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/12/2018	01/11/2019	01/11/2019	Expiration	(5)	(2,662,746)	2,734.23	(116,494)								4,854				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/12/2018	01/12/2019	01/12/2019	Expiration	(2)	(4,622)	2,786.24	(132)								5				
S&P Digital			Equity/Index	EGL	01/12/2018	01/14/2019	01/14/2019	Expiration	(7)	(902,736)	2,786.24	(31,642)								1,318				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/12/2018	01/15/2019	01/15/2019	Expiration	(28)	(277,020)	2,786.24	(12,071)								503				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/16/2018	01/16/2019	01/16/2019	Expiration	(13)	(1,071,854)	2,729.56	(56,170)								2,340				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/17/2018	01/17/2019	01/17/2019	Expiration	(13)	(713,057)	2,747.26	(33,629)								1,401				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/19/2018	01/18/2019	01/18/2019	Expiration	(10)	(2,678,864)	2,756.59	(117,899)								4,912				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/19/2018	01/20/2019	01/20/2019	Expiration	(4)	(10,456)	2,810.30	(317)								13				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/22/2018	01/22/2019	01/22/2019	Expiration	(7)	(729,640)	2,832.97	(34,994)								1,458				

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SPXD5UN Index Option PTPT			Equity/Index	EGL	01/23/2018	01/23/2019	01/23/2019	Expiration	(7)	(1,537,576)	2,763.48	(76,572)								3,191				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/24/2018	01/24/2019	01/24/2019	Expiration	(23)	(1,395,109)	2,775.92	(72,899)								3,037				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	EGL	01/24/2018	01/25/2019	01/25/2019	Expiration	(100)	(3,556,112)	98.00	(160,688)								6,695				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/26/2018	01/28/2019	01/28/2019	Expiration	(73)	(613,436)	2,872.87	(23,408)								975				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/29/2018	01/29/2019	01/29/2019	Expiration	(12)	(1,204,369)	2,789.92	(54,549)								2,273				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/30/2018	01/30/2019	01/30/2019	Expiration	(37)	(1,645,353)	2,770.69	(77,348)								3,223				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/31/2018	01/31/2019	01/31/2019	Expiration	(10)	(1,353,132)	2,764.58	(72,033)								3,001				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/01/2018	02/01/2019	02/01/2019	Expiration	(34)	(4,004,570)	2,759.77	(189,586)								23,641				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/02/2018	02/02/2019	02/02/2019	Expiration	(14)	(39,579)	2,762.13	(1,128)								141				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/02/2018	02/03/2019	02/03/2019	Expiration	(10)	(26,630)	2,762.13	(719)								90				
S&P Digital			Equity/Index	EGL	02/02/2018	02/04/2019	02/04/2019	Expiration	(23)	(820,281)	2,762.13	(32,831)								4,104				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/05/2018	02/05/2019	02/05/2019	Expiration	(285)	(1,173,109)	2,648.94	(64,312)		(39,308)						8,039	(39,308)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/06/2018	02/06/2019	02/06/2019	Expiration	(11)	(1,012,633)	2,693.98	(57,826)		(12,777)						7,228	(12,777)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/07/2018	02/07/2019	02/07/2019	Expiration	(7)	(1,117,727)	2,691.28	(64,965)		(10,144)						8,121	(10,144)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/08/2018	02/08/2019	02/08/2019	Expiration	(10)	(2,733,820)	2,669.44	(148,895)		(101,541)						18,612	(101,541)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/09/2018	02/09/2019	02/09/2019	Expiration	(4)	(12,833)	2,619.55	(334)								42				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/09/2018	02/11/2019	02/11/2019	Expiration	(24)	(465,454)	2,619.55	(33,960)		(15,823)						4,245	(15,823)			
S&P Digital			Equity/Index	EGL	02/12/2018	02/12/2019	02/12/2019	Expiration	(1)	(855,326)	2,656.00	(51,602)		(28,093)						6,450	(28,093)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/13/2018	02/13/2019	02/13/2019	Expiration	(16)	(834,380)	2,689.67	(44,540)		(27,478)						5,567	(27,478)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/14/2018	02/14/2019	02/14/2019	Expiration	(10)	(1,400,929)	2,695.52	(87,327)		(23,849)						10,916	(23,849)			
UST 2.25% 11/15/27 Total Return Options			Equity/Index	EGL	02/14/2018	02/15/2019	02/15/2019	Expiration	(106)	(3,391,772)	98.00	(163,126)		(53,372)						20,391	(53,372)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/16/2018	02/17/2019	02/17/2019	Expiration	(11)	(30,000)	2,732.22	(753)								94				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/16/2018	02/19/2019	02/19/2019	Expiration	(89)	(295,049)	2,732.22	(17,691)		(5,134)						2,211	(5,134)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/20/2018	02/20/2019	02/20/2019	Expiration	(78)	(1,902,742)	2,696.72	(101,408)		(44,966)						12,676	(44,966)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/21/2018	02/21/2019	02/21/2019	Expiration	(26)	(1,042,885)	2,692.79	(54,040)		(26,887)						6,755	(26,887)			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	EGL	02/21/2018	02/22/2019	02/22/2019	Expiration	(512)	(4,187,213)	98.00	(203,030)		(88,701)						25,379	(88,701)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/23/2018	02/23/2019	02/23/2019	Expiration	(4)	(12,285)	2,747.30	(376)								47				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/23/2018	02/24/2019	02/24/2019	Expiration	(13)	(35,710)	2,747.30	(975)								122				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/23/2018	02/25/2019	02/25/2019	Expiration	(37)	(571,465)	2,747.30	(24,028)		(10,153)						3,004	(10,153)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/26/2018	02/26/2019	02/26/2019	Expiration	(228)	(1,163,394)	2,779.60	(53,384)		(5,985)						6,673	(5,985)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/27/2018	02/27/2019	02/27/2019	Expiration	(77)	(1,154,610)	2,701.35	(56,221)		(19,220)						7,028	(19,220)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/28/2018	02/28/2019	02/28/2019	Expiration	(15)	(1,801,644)	2,692.21	(110,281)		(46,593)						13,785	(46,593)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/02/2018	03/01/2019	03/01/2019	Expiration	(27)	(4,183,593)	2,686.43	(236,409)		(180,702)						49,252	(180,702)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/02/2018	03/02/2019	03/02/2019	Expiration	(8)	(22,536)	2,691.25	(645)								134				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/02/2018	03/04/2019	03/04/2019	Expiration	(75)	(358,737)	2,691.25	(18,293)		(13,538)						3,811	(13,538)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/05/2018	03/05/2019	03/05/2019	Expiration	(98)	(388,687)	2,720.94	(20,981)		(9,815)						4,371	(9,815)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/06/2018	03/06/2019	03/06/2019	Expiration	(32)	(1,446,442)	2,697.35	(69,076)		(22,471)						14,391	(22,471)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/07/2018	03/07/2019	03/07/2019	Expiration	(45)	(1,362,410)	2,697.00	(71,741)		(11,993)						14,946	(11,993)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/09/2018	03/08/2019	03/08/2019	Expiration	(30)	(3,385,715)	2,714.03	(171,807)		(3,612)						35,793	(3,612)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/09/2018	03/11/2019	03/11/2019	Expiration	(71)	(391,737)	2,786.57	(18,154)								3,782				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/12/2018	03/12/2019	03/12/2019	Expiration	(163)	(672,507)	2,783.02	(36,045)		(2,054)						7,509	(2,054)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/13/2018	03/13/2019	03/13/2019	Expiration	(2)	(1,156,108)	2,711.15	(63,110)		(19,046)						13,148	(19,046)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/14/2018	03/14/2019	03/14/2019	Expiration	(17)	(1,669,015)	2,705.41	(77,370)		(35,579)						16,119	(35,579)			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	EGL	03/14/2018	03/15/2019	03/15/2019	Expiration	(314)	(3,697,022)	98.00	(194,689)		(92,373)						40,560	(92,373)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/16/2018	03/17/2019	03/17/2019	Expiration	(5)	(14,000)	2,752.01	(365)								76				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/16/2018	03/18/2019	03/18/2019	Expiration	(35)	(733,290)	2,708.02	(34,439)		(20,991)						7,175	(20,991)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/19/2018	03/19/2019	03/19/2019	Expiration	(4)	(632,412)	2,712.92	(39,100)		(27,362)						8,146	(27,362)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/20/2018	03/20/2019	03/20/2019	Expiration	(98)	(2,024,613)	2,700.23	(101,361)		(73,768)						21,117	(73,768)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/21/2018	03/21/2019	03/21/2019	Expiration	(15)	(1,376,291)	2,698.95	(79,912)		(68,771)						16,648	(68,771)			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	EGL	03/21/2018	03/22/2019	03/22/2019	Expiration	(227)	(4,855,893)	98.00	(245,834)		(279,119)						51,215	(279,119)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/23/2018	03/24/2019	03/24/2019	Expiration	(5)	(58,318)	2,588.26	(1,515)								316				
S&P 500 Index Option PTPT			Equity/Index	EGL	03/23/2018	03/25/2019	03/25/2019	Expiration	(7)	(152,046)	2,588.26	(5,253)		(8,611)						1,094	(8,611)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/26/2018	03/26/2019	03/26/2019	Expiration	(219)	(793,493)	2,658.55	(48,268)		(45,342)						10,056	(45,342)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/27/2018	03/27/2019	03/27/2019	Expiration	(82)	(1,449,622)	2,675.05	(84,157)		(89,475)						17,533	(89,475)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/28/2018	03/28/2019	03/28/2019	Expiration	(42)	(2,029,167)	2,676.47	(116,200)		(137,036)						24,208	(137,036)			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	EGL	03/28/2018	03/29/2019	03/29/2019	Expiration	(198)	(4,313,838)	98.00	(236,736)		(270,984)						49,320	(270,984)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/29/2018	03/30/2019	03/30/2019	Expiration	(13)	(33,846)	2,640.87	(816)								170				
S&P Digital			Equity/Index	EGL	03/29/2018	04/01/2019	04/01/2019	Expiration	(4)	(488,396)	2,640.87	(25,060)		(32,889)						5,221	(32,889)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/02/2018	04/02/2019	04/02/2019	Expiration	(8)	(1,772,139)	2,669.53	(113,070)		(166,703)						32,979	(166,703)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/03/2018	04/03/2019	04/03/2019	Expiration	(60)	(1,705,190)	2,680.19	(97,472)		(133,255)						28,429	(133,255)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/04/2018	04/04/2019	04/04/2019	Expiration	(12)	(1,911,160)	2,690.18	(109,717)		(141,699)						32,001	(141,699)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/06/2018	04/05/2019	04/05/2019	Expiration	(11)	(4,082,838)	2,681.01	(226,709)		(333,578)						66,123	(333,578)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/06/2018	04/06/2019	04/06/2019	Expiration	(3)	(6,925)	2,604.47	(166)								48				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/06/2018	04/08/2019	04/08/2019	Expiration	(42)	(254,233)	2,604.47	(11,589)		(18,805)						3,380	(18,805)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/09/2018	04/09/2019	04/09/2019	Expiration	(5)	(604,622)	2,682.21	(37,911)		(53,944)						11,057	(53,944)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/10/2018	04/10/2019	04/10/2019	Expiration	(40)	(817,096)	2,691.20	(49,136)		(60,495)						14,331	(60,495)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/11/2018	04/11/2019	04/11/2019	Expiration	(217)	(2,492,801)	2,687.77	(128,225)		(169,805)						37,399	(169,805)			
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	EGL	04/11/2018	04/12/2019	04/12/2019	Expiration	(161)	(3,561,462)	98.00	(187,448)		(262,472)						54,672	(262,472)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/13/2018	04/13/2019	04/13/2019	Expiration	(2)	(6,061)	2,656.30	(148)		(85)						43	(85)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/13/2018	04/15/2019	04/15/2019	Expiration	(73)	(519,674)	2,656.30	(22,677)		(34,811)						6,614	(34,811)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/16/2018	04/16/2019	04/16/2019	Expiration	(20)	(790,548)	2,697.79	(46,547)		(60,143)						13,576	(60,143)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/17/2018	04/17/2019	04/17/2019	Expiration	(15)	(1,996,679)	2,702.88	(112,176)		(131,244)						32,718	(131,244)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/20/2018	04/18/2019	04/18/2019	Expiration	(13)	(5,948,919)	2,690.40	(321,226)		(420,536)						93,691	(420,536)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/20/2018	04/21/2019	04/21/2019	Expiration	(6)	(16,435)	2,670.14	(414)								121				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/20/2018	04/22/2019	04/22/2019	Expiration	(28)	(137,342)	2,670.14	(6,518)		(9,445)						1,901	(9,445)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/23/2018	04/23/2019	04/23/2019	Expiration	(18)	(1,152,632)	2,690.35	(70,944)		(105,614)						20,692	(105,614)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/24/2018	04/24/2019	04/24/2019	Expiration	(13)	(2,362,980)	2,680.91	(131,907)		(215,631)						38,473	(215,631)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/25/2018	04/25/2019	04/25/2019	Expiration	(25)	(1,480,375)	2,684.54	(78,282)		(124,996)						22,832	(124,996)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/27/2018	04/26/2019	04/26/2019	Expiration	(13)	(4,834,416)	2,691.24	(241,347)		(385,411)						70,393	(385,411)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/27/2018	04/27/2019	04/27/2019	Expiration	(1)	(2,596)	2,669.91	(68)								20				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/27/2018	04/29/2019	04/29/2019	Expiration	(115)	(528,679)	2,669.91	(26,035)		(41,916)						7,594	(41,916)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/30/2018	04/30/2019	04/30/2019	Expiration	(10)	(789,065)	2,683.74	(43,363)		(74,278)						12,648	(74,278)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/01/2018	05/01/2019	05/01/2019	Expiration	(50)	(1,758,921)	2,683.57	(100,231)		(154,992)						37,586	(154,992)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/02/2018	05/02/2019	05/02/2019	Expiration	(9)	(1,669,051)	2,675.64	(85,351)		(143,359)						32,007	(143,359)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/04/2018	05/03/2019	05/03/2019	Expiration	(19)	(4,019,080)	2,681.76	(195,490)		(337,010)						73,309	(337,010)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/04/2018	05/06/2019	05/06/2019	Expiration	(3)	(273,594)	2,663.42	(14,137)		(22,054)						5,301	(22,054)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/07/2018	05/07/2019	05/07/2019	Expiration	(79)	(326,020)	2,672.63	(16,442)		(22,016)						6,166	(22,016)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/08/2018	05/08/2019	05/08/2019	Expiration	(27)	(1,532,762)	2,681.79	(82,196)		(105,601)						30,824	(105,601)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/09/2018	05/09/2019	05/09/2019	Expiration	(7)	(1,293,423)	2,688.80	(67,348)		(77,145)						25,255	(77,145)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/11/2018	05/10/2019	05/10/2019	Expiration	(29)	(4,006,751)	2,698.20	(194,101)		(212,518)						72,788	(212,518)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/11/2018	05/13/2019	05/13/2019	Expiration	(81)	(362,748)	2,727.72	(17,311)		(11,191)						6,492	(11,191)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/14/2018	05/14/2019	05/14/2019	Expiration	(4)	(524,838)	2,699.90	(25,083)		(19,861)						9,406	(19,861)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/15/2018	05/15/2019	05/15/2019	Expiration	(39)	(1,756,966)	2,695.91	(85,393)		(85,473)						32,022	(85,473)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/16/2018	05/16/2019	05/16/2019	Expiration	(31)	(1,724,373)	2,701.08	(92,703)		(92,171)						34,764	(92,171)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/18/2018	05/17/2019	05/17/2019	Expiration	(23)	(4,771,661)	2,703.14	(239,862)		(236,856)						89,948	(236,856)			
S&P Digital			Equity/Index	EGL	05/18/2018	05/20/2019	05/20/2019	Expiration	(1)	(437,109)	2,712.97	(16,549)		(20,039)						6,206	(20,039)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/21/2018	05/21/2019	05/21/2019	Expiration	(22)	(851,367)	2,711.65	(41,425)		(38,708)						15,534	(38,708)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/22/2018	05/22/2019	05/22/2019	Expiration	(11)	(1,983,383)	2,704.45	(106,841)		(94,669)						40,065	(94,669)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/23/2018	05/23/2019	05/23/2019	Expiration	(16)	(2,038,019)	2,705.78	(101,392)		(65,751)						38,022	(65,751)			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	05/23/2018	05/24/2019	05/24/2019	Expiration	(112)	(4,842,515)	98.00	(219,202)		(173,695)						82,201	(173,695)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/25/2018	05/27/2019	05/27/2019	Expiration	(9)	(23,221)	2,721.33	(743)								279				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/25/2018	05/28/2019	05/28/2019	Expiration	(8)	(92,738)	2,721.33	(2,882)		(2,604)						1,081	(2,604)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/29/2018	05/29/2019	05/29/2019	Expiration	(4)	(393,621)	2,694.80	(20,772)		(13,441)						7,789	(13,441)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/30/2018	05/30/2019	05/30/2019	Expiration	(144)	(3,534,746)	2,709.62	(170,117)		(73,572)						63,794	(73,572)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/01/2018	05/31/2019	05/31/2019	Expiration	(17)	(5,670,277)	2,703.08	(273,725)		(57,183)						117,517	(57,183)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/01/2018	06/03/2019	06/03/2019	Expiration	(48)	(221,511)	2,734.62	(10,534)		(796)						4,828	(796)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/04/2018	06/04/2019	06/04/2019	Expiration	(18)	(903,755)	2,708.50	(43,545)		(17,790)						19,958	(17,790)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/05/2018	06/05/2019	06/05/2019	Expiration	(34)	(1,611,084)	2,710.19	(78,023)		(44,778)						35,761	(44,778)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/06/2018	06/06/2019	06/06/2019	Expiration	(15)	(3,108,259)	2,717.17	(144,415)		(80,307)						66,190	(80,307)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/08/2018	06/07/2019	06/07/2019	Expiration	(33)	(4,725,737)	2,725.99	(245,194)		(163,321)						112,381	(163,321)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/08/2018	06/10/2019	06/10/2019	Expiration	(77)	(558,246)	2,779.03	(22,135)		(21,635)						10,145	(21,635)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/11/2018	06/11/2019	06/11/2019	Expiration	(151)	(598,669)	2,782.00	(29,831)		(22,320)						13,673	(22,320)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/12/2018	06/12/2019	06/12/2019	Expiration	(25)	(923,360)	2,728.58	(46,022)		(29,935)						21,094	(29,935)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/13/2018	06/13/2019	06/13/2019	Expiration	(4)	(2,012,230)	2,721.69	(104,706)		(82,881)						47,990	(82,881)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/15/2018	06/14/2019	06/14/2019	Expiration	(11)	(3,560,275)	2,726.78	(172,163)		(135,011)						78,908	(135,011)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/15/2018	06/17/2019	06/17/2019	Expiration	(86)	(734,905)	2,779.66	(28,226)		(29,085)						12,937	(29,085)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/18/2018	06/18/2019	06/18/2019	Expiration	(21)	(1,030,698)	2,718.88	(49,398)		(51,111)						22,641	(51,111)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/19/2018	06/19/2019	06/19/2019	Expiration	(64)	(1,638,845)	2,713.85	(76,337)		(84,641)						34,988	(84,641)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/20/2018	06/20/2019	06/20/2019	Expiration	(40)	(1,481,337)	2,713.16	(78,290)		(89,943)						35,883	(89,943)			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	06/20/2018	06/21/2019	06/21/2019	Expiration	(369)	(5,034,597)	98.00	(250,362)		(312,486)						114,749	(312,486)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/22/2018	06/23/2019	06/23/2019	Expiration	(5)	(15,044)	2,754.88	(453)								208				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/22/2018	06/24/2019	06/24/2019	Expiration	(58)	(476,807)	2,754.88	(18,942)		(26,881)						8,682	(26,881)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/25/2018	06/25/2019	06/25/2019	Expiration	(11)	(680,171)	2,707.09	(38,191)		(44,416)						17,504	(44,416)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/26/2018	06/26/2019	06/26/2019	Expiration	(47)	(1,434,201)	2,707.69	(80,847)		(91,482)						37,055	(91,482)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/27/2018	06/27/2019	06/27/2019	Expiration	(106)	(1,933,264)	2,701.92	(93,154)		(127,117)						42,695	(127,117)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/29/2018	06/28/2019	06/28/2019	Expiration	(15)	(4,197,479)	2,707.00	(206,314)		(280,630)						94,561	(280,630)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/29/2018	07/01/2019	07/01/2019	Expiration	(74)	(456,492)	2,718.37	(20,034)		(30,641)						9,182	(30,641)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/02/2018	07/02/2019	07/02/2019	Expiration	(23)	(1,152,680)	2,704.71	(60,006)		(86,526)						32,503	(86,526)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/03/2018	07/03/2019	07/03/2019	Expiration	(8)	(880,744)	2,704.23	(43,259)		(70,769)						23,432	(70,769)			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	07/05/2018	07/05/2019	07/05/2019	Expiration	(710)	(4,960,055)	98.00	(251,375)		(358,316)						136,161	(358,316)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/06/2018	07/08/2019	07/08/2019	Expiration	(12)	(449,026)	2,720.36	(18,167)		(26,401)						9,841	(26,401)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/09/2018	07/09/2019	07/09/2019	Expiration	(1)	(481,149)	2,728.86	(26,118)		(31,468)						14,147	(31,468)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/10/2018	07/10/2019	07/10/2019	Expiration	(75)	(951,719)	2,737.18	(45,353)		(55,014)						24,566	(55,014)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/11/2018	07/11/2019	07/11/2019	Expiration	(13)	(1,195,979)	2,727.02	(47,023)		(69,981)						25,471	(69,981)			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	07/11/2018	07/12/2019	07/12/2019	Expiration	(180)	(4,074,401)	98.00	(192,938)		(263,219)						104,508	(263,219)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/13/2018	07/15/2019	07/15/2019	Expiration	(30)	(213,514)	2,801.31	(8,535)		(12,413)						4,623	(12,413)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/16/2018	07/16/2019	07/16/2019	Expiration	(4)	(876,456)	2,734.30	(43,580)		(58,082)						23,606	(58,082)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/17/2018	07/17/2019	07/17/2019	Expiration	(16)	(1,524,257)	2,741.54	(67,708)		(79,567)						36,675	(79,567)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/18/2018	07/18/2019	07/18/2019	Expiration	(40)	(1,803,979)	2,742.94	(88,689)		(103,108)						48,040	(103,108)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/20/2018	07/19/2019	07/19/2019	Expiration	(13)	(4,125,219)	2,747.78	(188,130)		(220,293)						101,904	(220,293)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/20/2018	07/22/2019	07/22/2019	Expiration	(41)	(308,110)	2,801.83	(12,133)		(16,527)						6,572	(16,527)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/23/2018	07/23/2019	07/23/2019	Expiration	(277)	(870,909)	2,806.98	(49,666)		(59,651)						26,902	(59,651)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/24/2018	07/24/2019	07/24/2019	Expiration	(13)	(1,482,648)	2,749.83	(75,071)		(93,012)						40,664	(93,012)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/25/2018	07/25/2019	07/25/2019	Expiration	(54)	(1,779,370)	2,758.65	(81,332)		(86,302)						44,055	(86,302)			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	07/25/2018	07/26/2019	07/26/2019	Expiration	(169)	(4,286,347)	98.00	(203,925)		(260,815)						110,459	(260,815)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	07/27/2018	07/28/2019	07/28/2019	Expiration	(8)	(23,394)	2,818.82	(699)								379				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/27/2018	07/29/2019	07/29/2019	Expiration	(56)	(586,539)	2,818.82	(21,672)		(32,663)						11,739	(32,663)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/30/2018	07/30/2019	07/30/2019	Expiration	(178)	(643,972)	2,802.60	(34,191)		(44,466)						18,520	(44,466)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/31/2018	07/31/2019	07/31/2019	Expiration	(10)	(2,021,173)	2,772.59	(96,777)		(108,061)						52,421	(108,061)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/01/2018	08/01/2019	08/01/2019	Expiration	(11)	(1,885,460)	2,758.69	(89,943)		(89,331)						56,214	(89,331)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	08/01/2018	08/02/2019	08/02/2019	Expiration	(420)	(3,846,012)	98.00	(175,867)		(117,532)						109,917	(117,532)			
S&P Digital			Equity/Index	EGL	08/03/2018	08/05/2019	08/05/2019	Expiration	(5)	(596,760)	2,840.35	(23,123)		(1,243)						14,452	(1,243)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/06/2018	08/06/2019	08/06/2019	Expiration	(8)	(760,324)	2,774.91	(35,605)		(8,185)						22,253	(8,185)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/07/2018	08/07/2019	08/07/2019	Expiration	(39)	(1,211,291)	2,777.70	(60,275)		(9,815)						37,672	(9,815)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/08/2018	08/08/2019	08/08/2019	Expiration	(33)	(994,216)	2,774.36	(47,610)		(25,814)						29,756	(25,814)			
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	08/08/2018	08/09/2019	08/09/2019	Expiration	(427)	(3,435,540)	98.00	(159,163)		(89,531)						99,477	(89,531)			
S&P Digital			Equity/Index	EGL	08/10/2018	08/12/2019	08/12/2019	Expiration	(2)	(140,609)	2,833.28	(6,756)		(2,530)						4,222	(2,530)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/13/2018	08/13/2019	08/13/2019	Expiration	(25)	(921,647)	2,760.31	(42,399)		(30,188)						26,499	(30,188)			
S&P Digital			Equity/Index	EGL	08/14/2018	08/14/2019	08/14/2019	Expiration	(2)	(1,337,159)	2,839.96	(57,634)		(445)						36,021	(445)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/15/2018	08/15/2019	08/15/2019	Expiration	(7)	(1,339,844)	2,770.78	(62,146)		(13,604)						38,841	(13,604)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/17/2018	08/16/2019	08/16/2019	Expiration	(116)	(3,763,262)	2,793.67	(169,675)		(47,656)						106,047	(47,656)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/17/2018	08/18/2019	08/18/2019	Expiration	(6)	(16,257)	2,850.13	(504)								315				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/17/2018	08/19/2019	08/19/2019	Expiration	(29)	(302,939)	2,850.13	(11,026)		(7,814)						6,891	(7,814)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/20/2018	08/20/2019	08/20/2019	Expiration	(14)	(1,224,573)	2,798.88	(58,355)		(15,990)						36,472	(15,990)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/21/2018	08/21/2019	08/21/2019	Expiration	(86)	(1,944,234)	2,800.98	(88,851)		(36,438)						55,532	(36,438)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/22/2018	08/22/2019	08/22/2019	Expiration	(44)	(1,366,525)	2,795.88	(63,911)		(26,768)						39,944	(26,768)			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	08/22/2018	08/23/2019	08/23/2019	Expiration	(190)	(3,935,484)	98.00	(181,340)								113,337				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/24/2018	08/26/2019	08/26/2019	Expiration	(30)	(552,054)	2,797.80	(19,608)		(521)						12,255	(521)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/27/2018	08/27/2019	08/27/2019	Expiration	(15)	(898,838)	2,805.09	(41,206)								25,754				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/28/2018	08/28/2019	08/28/2019	Expiration	(38)	(1,743,721)	2,804.44	(83,997)								52,498				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/29/2018	08/29/2019	08/29/2019	Expiration	(3)	(1,543,585)	2,810.43	(68,719)		(5,551)						42,949	(5,551)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/31/2018	08/30/2019	08/30/2019	Expiration	(18)	(4,988,509)	1,724.36	(237,361)		(41,771)						148,351	(41,771)			
S&P Digital			Equity/Index	EGL	08/31/2018	09/03/2019	09/03/2019	Expiration	(1)	(437,203)	2,901.52	(14,933)		(725)						9,333	(725)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/04/2018	09/04/2019	09/04/2019	Expiration	(304)	(1,292,712)	2,896.72	(66,179)		(18,324)						46,877	(18,324)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/05/2018	09/05/2019	09/05/2019	Expiration	(19)	(1,651,371)	2,811.18	(89,971)		(45,148)						63,729	(45,148)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/07/2018	09/06/2019	09/06/2019	Expiration	(37)	(3,158,023)	2,807.74	(159,844)		(111,140)						113,223	(111,140)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/07/2018	09/09/2019	09/09/2019	Expiration	(95)	(792,344)	2,807.74	(27,695)		(22,238)						19,617	(22,238)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/10/2018	09/10/2019	09/10/2019	Expiration	(200)	(775,922)	2,877.13	(42,398)		(27,578)						30,032	(27,578)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/11/2018	09/11/2019	09/11/2019	Expiration	(25)	(1,749,624)	2,816.53	(91,659)		(63,659)						64,925	(63,659)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/12/2018	09/12/2019	09/12/2019	Expiration	(4)	(1,034,019)	2,821.33	(48,470)		(41,751)						34,333	(41,751)			
S&P Digital			Equity/Index	EGL	09/14/2018	09/13/2019	09/13/2019	Expiration	(74)	(3,315,904)	2,904.98	(152,505)		(109,823)						108,025	(109,823)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/14/2018	09/16/2019	09/16/2019	Expiration	(34)	(378,857)	2,904.98	(14,158)		(12,126)						10,029	(12,126)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/17/2018	09/17/2019	09/17/2019	Expiration	(55)	(1,300,821)	1,738.62	(59,166)		(45,764)						41,909	(45,764)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/18/2018	09/18/2019	09/18/2019	Expiration	(26)	(1,688,337)	2,834.05	(86,971)		(56,545)						61,604	(56,545)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/19/2018	09/19/2019	09/19/2019	Expiration	(12)	(1,781,455)	1,741.44	(87,268)		(55,034)						61,815	(55,034)			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	09/19/2018	09/20/2019	09/20/2019	Expiration	(359)	(4,382,826)	98.00	(213,119)		(89,234)						150,959	(89,234)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/21/2018	09/23/2019	09/23/2019	Expiration	(49)	(350,508)	2,929.67	(14,323)		(7,431)						10,146	(7,431)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/24/2018	09/24/2019	09/24/2019	Expiration	(66)	(1,251,365)	1,739.49	(54,993)		(17,035)						38,953	(17,035)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/25/2018	09/25/2019	09/25/2019	Expiration	(48)	(1,759,934)	2,825.51	(82,302)		(36,404)						58,297	(36,404)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/26/2018	09/26/2019	09/26/2019	Expiration	(16)	(1,851,288)	2,819.07	(93,353)		(43,919)						66,125	(43,919)			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	09/26/2018	09/27/2019	09/27/2019	Expiration	(161)	(5,631,349)	98.00	(261,284)		(83,229)						185,076	(83,229)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/28/2018	09/29/2019	09/29/2019	Expiration	(3)	(7,379)	2,913.98	(238)								168				
S&P Digital			Equity/Index	EGL	09/28/2018	09/30/2019	09/30/2019	Expiration	(1)	(590,842)	2,913.98	(25,045)		(12,729)						17,740	(12,729)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/01/2018	10/01/2019	10/01/2019	Expiration	(16)	(1,287,171)	1,734.67	(57,706)		(6,746)						45,684	(6,746)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/02/2018	10/02/2019	10/02/2019	Expiration	(53)	(2,975,499)	1,735.76	(140,811)								111,476				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/03/2018	10/03/2019	10/03/2019	Expiration	(10)	(2,121,397)	1,729.59	(99,561)								78,819				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/05/2018	10/04/2019	10/04/2019	Expiration	(104)	(3,805,147)	1,722.71	(192,710)		(72,080)						152,562	(72,080)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/05/2018	10/05/2019	10/05/2019	Expiration	(6)	(18,313)	2,885.57	(571)								452				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/05/2018	10/07/2019	10/07/2019	Expiration	(46)	(568,370)	2,806.71	(22,920)		(7,921)						18,145	(7,921)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/08/2018	10/08/2019	10/08/2019	Expiration	(4)	(736,034)	2,813.92	(35,911)		(2,259)						28,430	(2,259)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/09/2018	10/09/2019	10/09/2019	Expiration	(17)	(729,355)	1,715.88	(39,127)		(9,075)						30,976	(9,075)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/10/2018	10/10/2019	10/10/2019	Expiration	(33)	(2,482,455)	2,751.63	(144,795)		(124,597)						114,630	(124,597)			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	10/10/2018	10/11/2019	10/11/2019	Expiration	(84)	(3,821,663)	98.00	(210,693)		(246,573)						166,798	(246,573)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/12/2018	10/12/2019	10/12/2019	Expiration	(10)	(27,585)	2,767.13	(794)								629				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/12/2018	10/14/2019	10/14/2019	Expiration	(18)	(673,224)	2,718.06	(24,724)		(37,575)						19,573	(37,575)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/15/2018	10/15/2019	10/15/2019	Expiration	(65)	(1,146,941)	1,667.39	(60,970)		(81,977)						48,268	(81,977)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/16/2018	10/16/2019	10/16/2019	Expiration	(11)	(2,435,056)	1,675.38	(141,946)		(144,900)						112,374	(144,900)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/17/2018	10/17/2019	10/17/2019	Expiration	(44)	(2,574,567)	1,674.91	(140,215)		(153,477)						111,004	(153,477)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/19/2018	10/18/2019	10/18/2019	Expiration	(38)	(4,237,743)	1,671.41	(242,330)		(288,363)						191,844	(288,363)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/19/2018	10/20/2019	10/20/2019	Expiration	(3)	(9,621)	2,767.78	(286)								226				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/19/2018	10/21/2019	10/21/2019	Expiration	(97)	(572,383)	2,767.78	(27,135)		(37,679)						21,481	(37,679)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/22/2018	10/22/2019	10/22/2019	Expiration	(29)	(967,335)	2,721.68	(52,725)		(69,780)						41,740	(69,780)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/23/2018	10/23/2019	10/23/2019	Expiration	(14)	(1,524,212)	2,717.26	(93,004)		(127,292)						73,628	(127,292)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/24/2018	10/24/2019	10/24/2019	Expiration	(373)	(2,339,199)	1,654.75	(116,963)		(205,078)						92,595	(205,078)			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	10/24/2018	10/25/2019	10/25/2019	Expiration	(157)	(4,842,941)	98.00	(290,694)		(505,823)						230,133	(505,823)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/26/2018	10/26/2019	10/26/2019	Expiration	(3)	(6,822)	2,658.69	(194)								153				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/26/2018	10/28/2019	10/28/2019	Expiration	(7)	(264,129)	2,695.86	(11,508)		(21,231)						9,110	(21,231)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/29/2018	10/29/2019	10/29/2019	Expiration	(47)	(1,029,204)	2,641.25	(58,998)		(114,956)						46,707	(114,956)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/30/2018	10/30/2019	10/30/2019	Expiration	(40)	(1,972,474)	1,666.04	(123,500)		(217,191)						97,771	(217,191)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/31/2018	10/31/2019	10/31/2019	Expiration	(58)	(2,026,849)	2,718.69	(118,281)		(193,110)						93,639	(193,110)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/02/2018	11/01/2019	11/01/2019	Expiration	(32)	(5,116,878)	1,672.25	(279,641)		(468,283)						244,686	(468,283)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/02/2018	11/04/2019	11/04/2019	Expiration	(9)	(299,771)	2,729.35	(16,554)		(27,533)						14,484	(27,533)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/05/2018	11/05/2019	11/05/2019	Expiration	(35)	(828,453)	1,675.84	(46,895)		(78,190)						41,034	(78,190)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/06/2018	11/06/2019	11/06/2019	Expiration	(138)	(2,178,793)	1,679.29	(129,010)		(208,152)						112,884	(208,152)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/07/2018	11/07/2019	11/07/2019	Expiration	(9)	(1,600,345)	1,687.19	(86,980)		(126,653)						76,108	(126,653)			
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	11/07/2018	11/08/2019	11/08/2019	Expiration	(90)	(3,926,535)	98.00	(221,692)		(350,028)						193,981	(350,028)			
S&P Digital			Equity/Index	EGL	11/09/2018	11/11/2019	11/11/2019	Expiration	(2)	(620,452)	2,781.01	(27,544)		(45,917)						24,101	(45,917)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/12/2018	11/12/2019	11/12/2019	Expiration	(239)	(651,241)	2,726.22	(46,564)		(87,340)						40,743	(87,340)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/13/2018	11/13/2019	11/13/2019	Expiration	(20)	(1,864,025)	1,680.07	(87,874)		(160,776)						76,890	(160,776)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/14/2018	11/14/2019	11/14/2019	Expiration	(24)	(1,753,338)	2,741.44	(107,384)		(208,571)						93,961	(208,571)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/16/2018	11/15/2019	11/15/2019	Expiration	(49)	(4,458,073)	2,755.65	(259,555)		(487,880)						227,110	(487,880)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/16/2018	11/17/2019	11/17/2019	Expiration	(11)	(31,440)	2,736.27	(858)		(915)						751	(915)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/16/2018	11/18/2019	11/18/2019	Expiration	(113)	(499,467)	2,736.27	(27,985)		(52,918)						24,487	(52,918)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/19/2018	11/19/2019	11/19/2019	Expiration	(13)	(941,506)	1,681.14	(57,411)		(120,743)						50,235	(120,743)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/20/2018	11/20/2019	11/20/2019	Expiration	(337)	(3,269,585)	1,670.57	(182,988)		(393,003)						160,114	(393,003)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/21/2018	11/21/2019	11/21/2019	Expiration	(21)	(2,263,591)	2,649.93	(128,978)		(275,356)						112,856	(275,356)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/21/2018	11/22/2019	11/22/2019	Expiration	(22)	(2,835,398)	2,732.76	(163,720)		(363,702)						143,255	(363,702)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/23/2018	11/24/2019	11/24/2019	Expiration	(10)	(25,552)	2,632.56	(675)								590				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/23/2018	11/25/2019	11/25/2019	Expiration	(9)	(815,362)	2,729.94	(33,163)		(70,459)						29,017	(70,459)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/26/2018	11/26/2019	11/26/2019	Expiration	(146)	(1,182,784)	1,674.54	(68,960)		(154,606)						60,340	(154,606)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/28/2018	11/27/2019	11/27/2019	Expiration	(50)	(3,062,627)	1,685.57	(197,149)		(417,786)						172,506	(417,786)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/28/2018	11/28/2019	11/28/2019	Expiration	(6)	(16,542)	2,743.79	(387)								339				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/30/2018	11/29/2019	11/29/2019	Expiration	(201)	(5,879,928)	1,691.19	(316,088)		(589,703)						276,577	(589,703)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/30/2018	12/01/2019	12/01/2019	Expiration	(7)	(19,548)	2,760.17	(520)								455				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/30/2018	12/02/2019	12/02/2019	Expiration	(88)	(477,312)	2,760.17	(24,034)		(41,987)						21,030	(41,987)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/03/2018	12/03/2019	12/03/2019	Expiration	(19)	(1,349,926)	1,695.24	(78,748)		(123,520)						75,467	(123,520)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/04/2018	12/04/2019	12/04/2019	Expiration	(83)	(1,751,004)	1,678.99	(102,776)		(209,316)						98,493	(209,316)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/04/2018	12/05/2019	12/05/2019	Expiration	(12)	(1,245,409)	2,747.05	(67,309)		(136,915)						64,505	(136,915)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/07/2018	12/06/2019	12/06/2019	Expiration	(61)	(4,775,201)	2,726.74	(305,565)		(689,728)						292,833	(689,728)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/07/2018	12/08/2019	12/08/2019	Expiration	(4)	(10,389)	2,633.08	(273)		(544)						262	(544)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/07/2018	12/09/2019	12/09/2019	Expiration	(113)	(579,679)	2,633.08	(30,646)		(70,486)						29,369	(70,486)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/10/2018	12/10/2019	12/10/2019	Expiration	(220)	(972,877)	1,666.24	(50,064)		(113,869)						47,978	(113,869)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/11/2018	12/11/2019	12/11/2019	Expiration	(22)	(1,831,590)	1,666.51	(110,380)		(258,262)						105,781	(258,262)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/12/2018	12/12/2019	12/12/2019	Expiration	(475)	(2,245,881)	1,667.96	(119,642)		(291,559)						114,656	(291,559)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/14/2018	12/13/2019	12/13/2019	Expiration	(113)	(4,285,838)	1,661.39	(234,519)		(583,483)						224,748	(583,483)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/14/2018	12/16/2019	12/16/2019	Expiration	(7)	(482,087)	2,720.57	(23,971)		(63,621)						22,972	(63,621)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/17/2018	12/17/2019	12/17/2019	Expiration	(19)	(916,209)	1,650.78	(56,729)		(165,078)						54,365	(165,078)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/18/2018	12/18/2019	12/18/2019	Expiration	(44)	(1,977,334)	2,702.31	(111,663)		(314,949)						107,011	(314,949)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/19/2018	12/19/2019	12/19/2019	Expiration	(208)	(2,452,425)	1,643.40	(142,966)		(459,117)						137,009	(459,117)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/21/2018	12/20/2019	12/20/2019	Expiration	(29)	(5,573,489)	2,675.55	(360,197)		(1,313,189)						345,188	(1,313,189)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/21/2018	12/22/2019	12/22/2019	Expiration	(12)	(28,931)	2,416.62	(660)		(3,394)						632	(3,394)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/21/2018	12/23/2019	12/23/2019	Expiration	(25)	(725,911)	2,675.55	(32,946)		(107,470)						31,573	(107,470)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2018	12/24/2019	12/24/2019	Expiration	(19)	(134,682)	2,351.10	(6,462)		(21,532)						6,193	(21,532)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/26/2018	12/26/2019	12/26/2019	Expiration	(106)	(1,909,139)	1,636.94	(132,750)		(493,108)						127,219	(493,108)			
UST 3.125% 11/29/2019 Total Return Options			Equity/Index	EGL	12/26/2018	12/27/2019	12/27/2019	Expiration	(122)	(6,120,739)	98.00	(373,832)		(1,295,633)						358,256	(1,295,633)			
S&P Digital			Equity/Index	EGL	12/28/2018	12/30/2019	12/30/2019	Expiration	(21)	(895,503)	2,485.74	(44,745)		(140,147)						42,878	(140,147)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/31/2018	12/31/2019	12/31/2019	Expiration	(23)	(1,198,242)	1,644.91	(72,300)		(243,025)						69,288	(243,025)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	10/17/2019	10/17/2019	Expiration	(549)	(2,850,000)	2,731.09		(57,653)	(59,455)						57,653	(59,455)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	10/21/2019	10/21/2019	Expiration	(763)	(2,080,000)	2,725.64		(45,620)	(52,376)						45,620	(52,376)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	10/23/2019	10/23/2019	Expiration	(151)	(820,000)	2,717.26		(22,102)	(25,977)						22,102	(25,977)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	10/24/2019	10/24/2019	Expiration	(211)	(980,000)	2,699.41		(40,272)	(47,646)						40,272	(47,646)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	10/25/2019	10/25/2019	Expiration	(274)	(740,000)	2,695.86		(21,932)	(26,185)						21,932	(26,185)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	10/31/2019	10/31/2019	Expiration	(228)	(620,000)	2,718.69		(12,406)	(14,694)						12,406	(14,694)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	11/29/2019	11/29/2019	Expiration	(321)	(1,946,847)	2,766.05		(28,729)	(48,684)						28,729	(48,684)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/06/2019	12/06/2019	Expiration	(488)	(3,560,000)	2,726.74		(81,735)	(144,013)						81,735	(144,013)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/10/2019	12/10/2019	Expiration	(220)	(600,000)	2,727.60		(15,519)	(24,974)						15,519	(24,974)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/11/2019	12/11/2019	Expiration	(150)	(410,000)	2,728.27		(9,197)	(15,709)						9,197	(15,709)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/12/2019	12/12/2019	Expiration	(568)	(1,900,000)	2,730.87		(42,071)	(81,083)						42,071	(81,083)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/13/2019	12/13/2019	Expiration	(147)	(2,870,000)	2,720.57		(70,395)	(126,983)						70,395	(126,983)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/18/2019	12/18/2019	Expiration	(185)	(850,000)	2,702.31		(25,116)	(43,948)						25,116	(43,948)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/19/2019	12/19/2019	Expiration	(492)	(1,325,000)	2,692.37		(51,733)	(87,638)						51,733	(87,638)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/20/2019	12/20/2019	Expiration	(488)	(2,005,000)	2,675.55		(91,495)	(155,246)						91,495	(155,246)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/27/2019	12/27/2019	Expiration	(186)	(500,000)	2,693.05		(18,726)	(34,500)						18,728	(34,500)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/19/2019	12/31/2019	12/31/2019	Expiration	(297)	(800,000)	2,697.85		(28,986)	(52,964)						28,987	(52,964)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0699999999. Subtotal - Written Options - Hedging Other - Other												(24,446,829)	(1,272,286)	(28,296,630)			XXX			14,163,002	(28,296,630)			XXX
0709999999. Subtotal - Written Options - Hedging Other												(24,446,829)	(1,272,286)	(28,296,630)			XXX			14,163,002	(28,296,630)			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other												(24,446,829)	(1,272,286)	(28,296,630)			XXX			14,163,002	(28,296,630)			XXX
0989999999. Total Written Options												(24,446,829)	(1,272,286)	(28,296,630)			XXX			14,163,002	(28,296,630)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												838,504,041	(1,272,286)	645,024,922			XXX			(425,254,740)	645,024,922			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												838,504,041	(1,272,286)	645,024,922			XXX			(425,254,740)	645,024,922			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	1,628,843		1,628,843	5,196,627		5,196,627		
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	79,270,000	16,082,534			80,692,574		1,422,574		
EAGLE LIFE INSURANCE 5KCJSCUB87LQCN2G7947	Y	N			(17,466,131)			(71,192,425)			
BARCLAYS G5GSEF7VJP5I70UK5573	Y	Y	226,395,000	78,852,494			217,536,139				
CIBC 2IGI19DL770X0HC3ZE78	Y	Y	153,450,000	47,359,975			154,918,551		1,468,551		
CITI BANK E570DZWZ7FF32TWEFA76	Y	Y	111,210,000	29,574,275			109,045,606				
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y	105,090,000	37,884,647	(32,819)		117,049,111	(380,880)	11,578,231		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	137,260,000	33,968,013			139,101,364		1,841,364		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Y	Y	156,360,000	44,743,000	(349,951)		152,395,828	(745,236)			
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	38,781,813	13,952,592			41,255,864		2,474,051		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	100,900,000	27,338,270			101,511,239		611,239		
TRUIST BANK JJKC32MCHWDI71265Z06	Y	Y	76,680,000	24,489,957			74,909,660				
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	162,910,000	56,671,421			163,520,670		610,670		
0299999999. Total NAIC 1 Designation			1,348,306,813	410,917,178	(17,848,901)		1,351,936,606	(72,318,541)	20,006,680		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			1,348,306,813	412,546,021	(17,848,901)	1,628,843	1,357,133,233	(72,318,541)	25,203,307		
1. Offset per SSAP No. 64				17,848,901	(17,848,901)						
2. Net after right of offset per SSAP No. 64				394,697,120							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

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)
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

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)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		CASH	79,270,000	79,270,000	XXX		
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	226,395,000	226,395,000	XXX		
CITI BANK E570DZWZ7FF32TWEFA76	Cash		CASH	111,210,000	111,210,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	105,090,000	105,090,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	153,450,000	153,450,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	156,360,000	156,360,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	38,781,813	38,781,813	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	100,900,000	100,900,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	137,260,000	137,260,000	XXX		
TRUIST BANK JUKC32MCHWDI71265Z06	Cash		CASH	76,680,000	76,680,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	162,910,000	162,910,000	XXX		
0299999999 - Total				1,348,306,813	1,348,306,813	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	Citibank NA	0		40,086,507	40,086,507	
9099999. Total - Cash (Schedule E Part 1 type)				40,086,507	40,086,507	XXX
38141W-36-4	Goldman Sachs Financial Square Prime Obligations Fund	0		175,002,998	175,002,998	
09248U-61-9	Blackrock Liquidity Funds TempFund	0		90,015,989	90,015,989	
4812A0-36-7	JPMorgan Prime Money Market Fund	0		189,995,501	189,995,501	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				455,014,488	455,014,488	XXX
9999999 - Totals				495,100,995	495,100,995	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 495,100,995 Book/Adjusted Carrying Value $ 495,100,995
2. Average balance for the year Fair Value $ 377,925,523 Book/Adjusted Carrying Value $ 377,925,523
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 495,100,995 NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JPMORGAN	SAN ANTONIO, TEXAS					262,450	XXX
METRO BANK	PELL CITY, ALABAMA					661,408	XXX
STATE STREET	NEW YORK, NEW YORK					39,442,124	XXX
STATE STREET	NEW YORK, NEW YORK	0				42,571	XXX
WELLS FARGO BANK	BIRMINGHAM, ALABAMA					786,317	XXX
WEST BANK	WEST DES MOINES, IOWA		0.730	91,862		(75,508,948)	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	7		74,371	XXX
0199999. Totals - Open Depositories		XXX	XXX	91,869		(34,239,707)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	91,869		(34,239,707)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	600	XXX
0599999 Total - Cash		XXX	XXX	91,869		(34,239,107)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	(48,964,125)	4.	April	(23,253,109)	7.	July	(18,301,909)	10. October	(11,232,757)
2.	February	(13,315,992)	5.	May	(31,875,552)	8.	August	(24,444,743)	11. November	(39,763,601)
3.	March	(31,560,498)	6.	June	(7,640,481)	9.	September	(17,609,770)	12. December	(34,239,707)

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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	ABB TREASURY CENTER USA SPEICAL PURPOSE	C	12/26/2019	1.750	01/08/2020	1,099,626		
	ABB TREASURY CENTER USA SPEICAL PURPOSE	C	12/26/2019	1.750	01/09/2020	4,998,055		
	ARCHER DANIELS MIDLAND INDUSTRIAL	C	12/30/2019	1.570	01/09/2020	10,496,336		
	FLORIDA POWER UTILITY - ELECTRIC	C	12/20/2019	1.780	01/02/2020	14,999,258		
	HOME DEPOT INC INDUSTRIAL	C	12/23/2019	1.560	01/06/2020	5,998,699		
	NORTHERN STATES POWER UTILITY - ELECTRI	C	12/27/2019	1.900	01/10/2020	17,991,448		
	SNAP ON INC INDUSTRIAL	C	12/30/2019	1.750	01/13/2020	24,985,415		
	STANLEY BLACK & DECKER INDUSTRIAL	C	12/30/2019	1.670	01/13/2020	23,986,639		
	TRAVELERS COMPANIES INC FINANCIAL	C	12/20/2019	1.620	01/02/2020	4,999,775		
	WIACONSIN PUBLIC SERVICE UTILITY - ELECTRIC	C	12/20/2019	1.800	01/02/2020	2,999,850		
	DNB BANK ASA SPECIAL PURPOSE	C	12/19/2019	1.600	01/02/2020	49,997,776		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						162,552,877		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						162,552,877		
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						162,552,877		
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						162,552,877		
60934N-50-0	FEDERATED TREASURY OBLIGATION IS FUND #68	SD	12/31/2017			15,003		
94975H-29-6	WELLS FARGO ADV TREASURY PL MM		12/31/2017			19		541
94975H-29-6	WELLS FARGO ADV TREASURY PL MM	SD	12/31/2017			25,014		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						40,036		541
85749P-10-1	STATE STREET INST LIQ RES FD	C	12/24/2019			750,000,000	973,790	8,399,608
31846V-41-9	FIRST AMERICAN TREAS OBLIG		12/31/2017			440,000		
857492-70-6	STATE STREET INST US GOVT FUND	C	12/31/2019			435,753,936	254,178	858,908
857492-70-6	STATE STREET INST US GOVT FUND	O	12/30/2019			18,664,526	55,282	1,018,152
857492-70-6	STATE STREET INST US GOVT FUND		12/31/2019			46,033,586	199,525	1,992,825
8699999. Subtotal - All Other Money Market Mutual Funds						1,250,892,048	1,482,775	12,269,493
8899999 - Total Cash Equivalents						1,413,484,961	1,482,775	12,270,034

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	STATUTORY REQUIREMENT			112,468	114,744
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY REQUIREMENT			149,236	155,203
11. Georgia GA	ST	STATUTORY REQUIREMENT			25,014	25,014
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	O	STATUTORY REQUIREMENT	49,900,027,043	53,267,694,493		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	STATUTORY REQUIREMENT			505,139	505,781
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY REQUIREMENT			204,487	208,625
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY REQUIREMENT			230,048	234,703
33. New York NY						
34. North Carolina NC	B	STATUTORY REQUIREMENT			492,722	506,797
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	STATUTORY REQUIREMENT			337,598	342,869
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	O	STATUTORY REQUIREMENT			398,416	406,175
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	49,900,027,043	53,267,694,493	2,455,128	2,499,911
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

Relief from the one-year cooling off period for independent CPA

SUPPLEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2019
(To Be Filed by March 1)

FOR THE STATE OF .....
NAIC Group Code ..... NAIC Company Code .....
ADDRESS (City, State and Zip Code) , ...
Person Completing This Exhibit .....
Title ..... Telephone Number .....

NONE

1	2	3	4	5	6	7	8		10		Policies Issued Through 2016			Policies Issued in 2017; 2018; 2019			
											Incurred Claims		14	15	Incurred Claims		18
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	12 Amount	13 Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	16 Amount	17 Percent of Premiums Earned	Number of Covered Lives
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....

NONE

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
   .....
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(a)(1) for this state.
   2.1 Address: , ...
   2.2 Contact Person and Phone Number: .....
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: , ...
   3.2 Contact Person and Phone Number: .....
4. Explain any policies identified above as policy type "O". .....

SUPPLEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 2658 (To Be Filed by March 1) NAIC Company Code 92738

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage		XXX		XXX	
1.12 Without Reinsurance Coverage		XXX		XXX	
1.13 Risk-Corridor Payment Adjustments		XXX		XXX	
1.2 Supplemental Benefits		XXX		XXX	
2. Premiums Due and Uncollected-change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage		XXX		XXX	XXX
2.12 Without Reinsurance Coverage		XXX		XXX	XXX
2.2 Supplemental Benefits		XXX		XXX	XXX
3. Unearned Premium and Advance Premium-change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage		XXX		XXX	XXX
3.12 Without Reinsurance Coverage		XXX		XXX	XXX
3.2 Supplemental Benefits		XXX		XXX	XXX
4. Risk-Corridor Payment Adjustments-change					
4.1 Receivable		XXX		XXX	XXX
4.2 Payable		XXX		XXX	XXX
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage		XXX		XXX	XXX
5.12 Without Reinsurance Coverage		XXX		XXX	XXX
5.13 Risk-Corridor Payment Adjustments		XXX		XXX	XXX
5.2 Supplemental Benefits		XXX		XXX	XXX
6. Total Premiums		XXX		XXX	
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage		XXX		XXX	
7.12 Without Reinsurance Coverage		XXX		XXX	
7.2 Supplemental Benefits		XXX		XXX	
8. Claim Reserves and Liabilities-change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage		XXX		XXX	XXX
8.12 Without Reinsurance Coverage		XXX		XXX	XXX
8.2 Supplemental Benefits		XXX		XXX	XXX
9. Health Care Receivables-change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage		XXX		XXX	XXX
9.12 Without Reinsurance Coverage		XXX		XXX	XXX
9.2 Supplemental Benefits		XXX		XXX	XXX
10. Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage		XXX		XXX	XXX
10.12 Without Reinsurance Coverage		XXX		XXX	XXX
10.2 Supplemental Benefits		XXX		XXX	XXX
11. Total Claims		XXX		XXX	
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid - Net of Reimbursements Applied	XXX		XXX		
12.2 Reimbursements Received but Not Applied-change	XXX		XXX		
12.3 Reimbursements Receivable-change	XXX		XXX		XXX
12.4 Health Care Receivables-change	XXX		XXX		XXX
13. Aggregate Policy Reserves-change					XXX
14. Expenses Paid		XXX		XXX	
15. Expenses Incurred		XXX		XXX	XXX
16. Underwriting Gain/Loss		XXX		XXX	XXX
17. Cash Flow Results	XXX	XXX	XXX	XXX	

NONE

Participating Opinion for Exhibit 5

9 2 7 3 8 2 0 1 9 4 2 0 0 0 1 0 0

NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS

SCHEDULES SIS

STOCKHOLDER INFORMATION SUPPLEMENT

For The Year Ended December 31, 2019

(To Be Filed by March 1)

REQUIRED BY THE APPLICABLE QUESTION ON THE SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES FOR THE PROPERTY/CASUALTY, LIFE, ACCIDENT AND HEALTH, TITLE AND HEALTH INSURANCE BLANKS

TO THE ANNUAL STATEMENT OF THE

AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

COMPANY

FINANCIAL REPORTING TO STOCKHOLDERS

1. Did the company distribute to its stockholders prior to the Annual Meeting during the year an Annual Report for the previous year?

   Answer ....

   If answer is "Yes" attach copy. If answer is "No" explain in detail below. Attach separate sheet if necessary.

   .....

2. Will the company distribute to its stockholders prior to the Annual Meeting during the following year an Annual Report for the current year?

   Answer ....

   If answer is "Yes" a copy of the report shall be forwarded to the Insurance Commissioner of the company's domiciliary state at the same time as it is distributed to stockholders. If answer is "No" explain in detail below. Attach separate sheet if necessary.

   .....

3. If an Annual Report to stockholders was distributed for the previous year; (1) was such distribution prior to or contemporaneous with the solicitation of proxies in respect to the Annual Meeting?

   Answer ....

   If the answer is "No" explain in detail below. Attach separate sheet if necessary.

   .....

   (2) Did it contain the following financial statements (indicate answer in Column A) and were such financial statements prepared substantially on the basis (individual or consolidated) as required to be present in the Company's Annual Statement (indicate answer in Column B)?

	Column A		Column B	
To be answered by Life, Accident and Health Companies:	Yes	No	Yes	No
a. Statement of Assets, Liabilities, Surplus and Other Funds.....				
b. Summary of Operations.....				
c. Surplus Account.....				
To be answered by Property and Casualty Companies:				
a. Statement of Assets, Liabilities, Surplus and Other Funds.....				
b. Statement of Income.....				
c. Capital and Surplus Account.....				
To be answered by Title Insurance Companies:				
a. Statement of Assets, Liabilities, Surplus and Other Funds.....				
b. Statement of Income - Operations and Investment Exhibit.....				
c. Capital and Surplus Account.....				
To be answered by Health Insurance Companies:				
a. Statement of Assets, Liabilities, Capital and Surplus.....				
b. Statement of Revenue and Expenses.....				
c. Capital and Surplus Account.....				

SUPPLEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

INFORMATION REGARDING MANAGEMENT AND DIRECTORS

1. Furnish the following information for each director, and for each of the three highest paid officers, whose aggregate direct remuneration exceeded $100,000 during the year, naming each such person.

1	2	3	4	Benefits Accrued or Set Aside During Year		Est. Annual Benefits Upon Retirement	
				5	6	7	8
Name and Title	Principal Occupation or Employment	Served as Director From	Aggregate Direct Remuneration	Retirement Plan	Other Emp. Benefits	Retirement Plan	Other Emp. Benefits

Furnish on a separate sheet the following information as to each of the individuals named above (or state below that such information is not present):

A. Information as to any material interest, direct or indirect, on the part of such individual during the year in any material transaction or any material proposed transaction as to which the Company, or any of its subsidiaries, was or is to be a party.

B. Information as to all options to purchase securities of the Company granted to or exercised by each such individual during the year.

2. Answer "yes" or "no" in each column as to whether or not the information in Item 1 above has been, or will be, furnished to stockholders in any proxy statement relating to (i) the election of directors, (ii) any bonus, profit sharing or other remuneration plan, contract or arrangement in which any director, nominee for election as a director, or officer of the Company will participate, (iii) any pension or retirement plan in which any such person will participate, or (iv) the granting or extension to any such person of any options, warrants, or rights to purchase any securities, other than warrants or rights issued to security holders, as such, on a pro rata basis. If any answer is "no" explain in detail on a separate sheet.

3. Furnish the information specified in Item 1 for all directors and all officers of the Company, as a group, without naming them.

XXX	XXX	XXX					

4. Did the stockholders have an opportunity to vote for or against the election of directors and also other matters to be presented at any stockholder's meeting?

Answer .... If answer is "no" explain on separate sheet.

5. Will the Company solicit proxies from its stockholders during the following year and will such solicitation(s) precede any shareholders' meeting or meetings by at least 10 days?

Answer .... If answer is "yes" and proxies are to be solicited, copies of the proxy statement and form of proxy and other soliciting material to be furnished stockholders shall be submitted to the Insurance Commissioner of the Company's domiciliary state at least 10 days prior to the date such material is first sent or given to stockholders.

If answer is "no" and proxies are not to be solicited from stockholders, explain in detail below. Attach separate sheet if necessary.

.....

SUPPLEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

1	2	3	Number of Shares					
			4	5	Disposed of During Current Year		8	9
					6	7		
Name and title of (a) Each Director and Each Officer with any ownership and (b) any other Owner of more than 10%	Title of Security	Nature of Ownership	Owned at end of Prior Year	Acquired During Current Year	Held Less Than 6 Months	Held 6 Months or More	Owned at End of Current Year	Percentage of Voting Stock Directly and Indirectly Owned or Controlled at the End of the Current Year

Answer "yes" or "no" as to whether the information concerning the number of shares owned at the end of the year (as shown in Column 8) by each Director and the three highest paid Officers whose aggregate direct remuneration exceeded $100,000 during the year, has been or will be furnished to stockholders in a proxy statement or otherwise.

Answer .... If answer is "no" explain in detail on separate sheet.

State the number of stockholders of record of the company at the end of the year. Answer ....

Has the state of domicile granted an exemption or disclaimer of control? Answer ....

If answer is "yes" explain:

Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII

Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII

Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII

Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII

Actuarial Opinion on X-Factors

Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit

Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV

Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method Required by Actuarial Guideline XXXVI

Reasonableness and Consistency of Assumptions Certification Required by Actuarial Guideline XXXVI (Updated Average Market Value)

Reasonableness and Consistency of Assumptions Certification Required by Actuarial Guideline XXXVI (Updated Market Value)

Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities

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

VM-20 Reserves Supplement - Part 1

N O N E

VM-20 Reserves Supplement - Part 2

N O N E

VM-20 Reserves Supplement - Part 3

N O N E

VM-20 Reserves Supplement - Part 4

N O N E

Supplemental Compensation Exhibit

*** Not Authorized ***

SUPPLEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2019
(To Be Filed by March 1)

Of The American Equity Investment Life Insurance Company
ADDRESS (City, State and Zip Code) West Des Moines , IA 50266-5921
NAIC Group Code 2658 NAIC Company Code 92738 Employer's Identification Number (FEIN) 42-1153896

SUPPLEMENTAL SCHEDULE O - PART 1

Development of Incurred Losses
($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
	1 2015	2 2016	3 2017	4 2018	5 2019(a)
1. Prior	53	66	66	66	65
2. 2015	148	180	194	194	194
3. 2016	XXX	127	162	169	169
4. 2017	XXX	XXX	136	155	161
5. 2018	XXX	XXX	XXX	73	88
6. 2019	XXX	XXX	XXX	XXX	57

Section B - Other Accident and Health

1. Prior	28	37	44	44	44
2. 2015	74	106	119	119	119
3. 2016	XXX	123	148	154	154
4. 2017	XXX	XXX	96	108	111
5. 2018	XXX	XXX	XXX	47	53
6. 2019	XXX	XXX	XXX	XXX	21

Section C - Credit Accident and Health

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section D -

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 2

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Net Amounts Paid for Cost Containment Expenses				
	1 2015	2 2016	3 2017	4 2018	5 2019
1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section B - Other Accident and Health

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section C - Credit Accident and Health

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section D -

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2015					
3. 2016	XXX				
4. 2017	XXX	XXX			
5. 2018	XXX	XXX	XXX		
6. 2019	XXX	XXX	XXX	XXX	

NONE

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 3

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
	1 2015	2 2016	3 2017	4 2018	5 2019
1. 2015	188	222	209	XXX	XXX
2. 2016	XXX	164	200	181	XXX
3. 2017	XXX	XXX	170	185	171
4. 2018	XXX	XXX	XXX	100	114
5. 2019	XXX	XXX	XXX	XXX	80

Section B - Other Accident and Health

1. 2015	78	111	120	XXX	XXX
2. 2016	XXX	127	150	155	XXX
3. 2017	XXX	XXX	97	109	112
4. 2018	XXX	XXX	XXX	48	55
5. 2019	XXX	XXX	XXX	XXX	23

Section C - Credit Accident and Health

1. 2015				XXX	XXX
2. 2016	XXX				XXX
3. 2017	XXX				
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2015				XXX	XXX
2. 2016	XXX				XXX
3. 2017	XXX				
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2015				XXX	XXX
2. 2016	XXX				XXX
3. 2017	XXX				
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2015				XXX	XXX
2. 2016	XXX				XXX
3. 2017	XXX				
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2015				XXX	XXX
2. 2016	XXX				XXX
3. 2017	XXX				
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 4

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1 2015	2 2016	3 2017	4 2018	5 2019
1. 2015	188	222	209		
2. 2016	XXX	164	200	181	
3. 2017	XXX	XXX	170	185	171
4. 2018	XXX	XXX	XXX	100	114
5. 2019	XXX	XXX	XXX	XXX	80

Section B - Other Accident and Health

1. 2015	78	111	120		
2. 2016	XXX	127	150	155	
3. 2017	XXX	XXX	97	109	112
4. 2018	XXX	XXX	XXX	48	55
5. 2019	XXX	XXX	XXX	XXX	23

Section C - Credit Accident and Health

1. 2015					
2. 2016	XXX				
3. 2017	XXX	XXX			
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2015					
2. 2016	XXX				
3. 2017	XXX	XXX			
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2015					
2. 2016	XXX				
3. 2017	XXX	XXX			
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2015					
2. 2016	XXX				
3. 2017	XXX	XXX			
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2015					
2. 2016	XXX				
3. 2017	XXX	XXX			
4. 2018	XXX	XXX	XXX		
5. 2019	XXX	XXX	XXX	XXX	

NONE

SUPPLEMENTAL SCHEDULE O - PART 5

($000 OMITTED)

Reserve and Liability Methodology - Exhibits 6 and 8

Line of Business	1 Methodology	2 Amount
1. Industrial Life		
2. Ordinary Life	OTHER	402
3. Individual Annuity	OTHER	121,404
4. Supplementary Contracts		
5. Credit Life		
6. Group Life		
7. Group Annuities		
8 Group Accident and Health	STANDARD FACTOR	60
9 Credit Accident and Health		
10. Other Accident and Health	STANDARD FACTOR	5
11. Total		121,871

Trusteed Surplus - Cover

N O N E

Trusteed Surplus Statement - Assets

N O N E

Trusteed Surplus Statement and Trusteed Surplus - Liabilities

N O N E

OVERFLOW PAGE FOR WRITE-INS

NONE

Workers Compensation Carve-Out Supplement - Heading Information

N O N E

Workers Compensation Carve-Out Supplement - Part 1 - Premiums Earned

N O N E

Workers Compensation Carve-Out Supplement - Part 2 - Premiums Written

N O N E

Workers Compensation Carve-Out Supplement - Part 3 - Losses Paid and Incurred

N O N E

Workers Compensation Carve-Out Supplement - Part 4 - Unpaid Losses and Loss Adjustment Exp.

N O N E

Workers Compensation Carve-Out Supplement - Schedule F Part 1

N O N E

Workers Compensation Carve-Out Supplement - Schedule F Part 2

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 1

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 2

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 3

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 4

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 5 Section 1

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 5 Section 2

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 5 Section 3

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 6 Section 1

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Workers Compensation Carve-Out Supplement - Schedule P Part 6 Section 2

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